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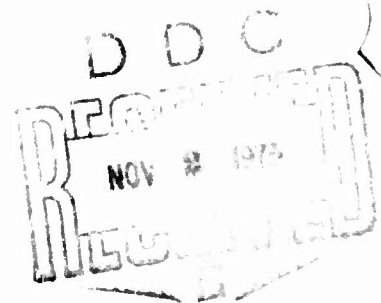
MULTILATERATION SOFTWARE DEVELOPMENT
(PHASE II)

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September 1973



"TEST + EVALUATION"

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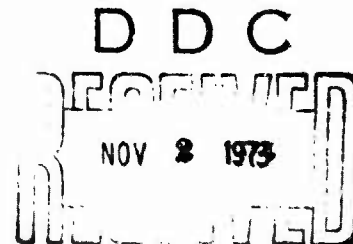
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J. Weinberg, M. Harris, E. Knobbe, E. Kopitzke, G. Kochmann
(Northrop Corporation)

E. Martin, V. Calbi, M. Bittner
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FOREWORD

This report, AFAL TR-73-297, covers work done by the Electronics Division of the Northrop Corporation, Palos Verdes, California, under Contract F33615-72-C-1607 and project 6095 02 04 for the US Air Force Avionics Laboratory, Wright-Patterson AFB, Ohio 45433. The USAF program monitor is J A Biernacki (AFAL/AAA). Research on this report was conducted from May 72 to Jun 73 and the report submitted Jul 73. The Magnavox Research Laboratory, Torrance, California, participated in this effort under sub-contract to the Northrop Corporation. Contributors to this report are J Weinberg, M Harris, E Knobbe, E Kopitzke, G Kochmann of the Northrop Corporation and E Martin, V Calbi, M Bittner of the Magnavox Corporation.

The authors hereby gratefully acknowledge the many contributions -- technical, administrative, and philosophical -- made to this development program by Mr John Biernacki, who has served as the AFAL Project Engineer from program inception to date.

This technical report has been reviewed and is approved.


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ABSTRACT

Historically, vehicle-borne, radio-hybrid navigation system software has too often been designed around preselected navigation hardware on an ad hoc, system-by-system basis. In these developments, little attention has been paid to the inherent physical and functional commonality which underlies much of this superficially quite different software. This report documents the methods, and the very promising results, of the second phase of a software development effort directed at identifying and specifying a standardized, modular, flexible, radio-hybrid navigation system software processor.

The machine-and-language-independent (MLI) processor specification which has in particular been developed to date has been designed so that -- with appropriate, minor, system-specific tailoring -- it can serve as the basic specification for the navigation software development for any specific system, within a wide range of navigation hardware equipment configurations and mission requirements. These currently include any combination of radio (LOS or earth mode), inertial, AHRS, and CADS navigation equipments, as well as the requirements associated with most military and civil aircraft missions and usages. In addition, the MLI processor has been carefully structured to allow for easy accommodation of additional navigation hardware processing requirements.

The second-phase effort used as its point of departure and developmental framework the basic guidelines, concepts and algorithms established in the initial phase. These include, in particular, the exclusive use of vector-matrix algorithm formulations, processor organization into basic, building-block function- and hardware-specific modules and submodules, the use of a single, mission-phase switchable, computational reference frame, and the use of partitioned, modularly organized Kalman filtering techniques. The overall second-phase effort itself consisted of two main, more or less sequential developments: (a) the extension and refinement of the MLI processor capabilities beyond its first-phase level, and (b) the initial development of a specialized, higher-order language navigation program using the MLI processor specification as a basis.

The improvements of the MLI processor accomplished in the second phase included (a) extension of its navigation hardware applicability to allow use of cheaper AHRU/CADS equipment, either in lieu of or as a backup to an IMU; (b) further development and refinement of a novel and promising radio-autonomous navigation technique; (c) extension and refinement of processor and navigation equipment initialization and alignment techniques; (d) development of a completely partitioned and modularized Kalman filter; and (e) development of a complete set of processor mode control and switching logic specifications. In particular, one of the initialization algorithms developed is a new and powerful one which allows undegraded Kalman filter use of radio pseudorange measurements, despite large LOS directional uncertainties. Further, the Kalman filter partitioned modularity was achieved without artificial (and performance-degrading) decoupling of interpartition system error dynamics.

Time and money constraints permitted development of the specialized FORTRAN IV/IBM 370 processor program only to a very limited stage. Specifically, all the principal navigation modules required for a single assumed LOS/inertial navigation hardware configuration and navigation mode of operation have been programmed and checked out (for fixed inputs only); no mode switching or control modules have been programmed. However, even this limited level of development was intended (and has served) to accomplish two purposes. First, it provided a learn-by-doing vehicle for the broadly experienced programmer assigned the task, to assay the viability of the MLI processor specifications from the standpoint of real-time programming in either an HOL or a machine-specific language. The preliminary conclusions reached in this regard are that the MLI specification provides the programmer with an extremely flexible and easily modifiable, but standardized approach to programming real-time, multisensor, Kalman (or non-Kalman) navigation system software for any airborne digital computer. In addition, it places overall program efficiency and balance (with regard to execution time and memory requirements) much more completely under the control of the programmer than traditional types of specification.

The second purpose accomplished lies in the fact that the programmed modules thus far developed constitute a nucleus-in-being for further development of either a processor evaluation simulation program on the one hand, or a standardized, real-time HOL master navigation program for subsequent machine-specific translation, on the other.

CONTENTS

<u>Section/Paragraph</u>	<u>Page</u>
SYMBOL GLOSSARY	xii
I INTRODUCTION AND SUMMARY	1
II PROCESSOR DESCRIPTION	3
1. Functional Scope and Role	3
2. Mission/Hardware Applicability	6
3. Basic Structural and Operational Concepts	9
a. Basic Navigation Equations	9
b. Vector/Matric Algorithms	12
c. Functional Modularity/Commonality	13
d. Kalman Filtering	15
e. Overall Navigation Information Processing Organization	17
f. Processor Modular Organization	19
g. Special Processor Concepts and Capabilities	28
h. Growth Potential	41
III PROCESSOR MLI SPECIFICATION	43
1. Overall Processor Organization Summary	44
a. Start-up Modules	47
b. Switching Modules	47
c. CALM: Coarse Align Module	48
d. DR Nav Modules	48
e. Ref Nav Measurement Modules	48
f. Kalman Filter Modules	49
g. Special Navigation Output Modules	49
2. DR Navigation (D) Modules Specification Summary	51
a. Vehicle State Module (VSTM) Specification	53
b. Platform Module (PLAM) Specification	59
c. Wind/Airspeed Module (WASM) Specification	65
3. Reference Navigation Measurement (R) Modules Specifications Summary	71
a. Reference Altitude Module (ALTM) Specification	73
b. Reference Position Fix Module (POSM) Specification	77
c. Transceiver Data Processing Modules (TDPM) Specifications Summary	81
(1) Transceiver Acquisition and Aiding Module (TAAM) Specification	85
(2) Transceiver Emitter Word Module (TEWM) Specification	91
(3) Transceiver Antenna Lever Arm Module (TALM) Specification	97
(4) Transceiver Range and Range Rate Module (TRRM) Specification	103

CONTENTS (Continued)

<u>Section/Paragraph</u>	<u>Page</u>
III.3.c (continued)	
(5) Transceiver Propagation Correction Module (TPCM) Specification	109
(6) Transceiver Measurement Observables Module (TMOM) Specification	115
(7) Transceiver Measurement Matrix Module (TMM) Specification	121
(8) Transceiver Data Statistics Module (TDSM) Specification	127
4. Kalman Filter (K) Modules Specifications	133
a. Kalman Filter Modules Partitioned Structure Summary	135
b. Kalman Filter Modules Timing and Sequencing Organization	143
c. Kalman Filter Estimate/Covariance Matrix Time Update Module (KTUM) Specification	147
d. Kalman Filter Measurement Preprocessing Modules (KMRM, KMCM, KMOM)	151
e. Kalman Filter Estimate/Covariance Matrix Filtering Update Module (KFIM) Specification	159
f. Kalman Filter Estimate/Processor Control Module (KCOM) Specification	165
g. Kalman Filter Time Update Matrix Generation Module (KTMM) Specification	171
h. Kalman Filter Measurement Matrix Generation Module (KMM) Specification	177
5. Initialization and Switching Modules Specifications	181
a. Navigation Start-up Module (NSTM) Specification	183
b. C Frame Switching Module (Non-KF Modules) (CSWM) Specification	189
c. Coarse Align Module (CALM) Specification	195
d. DR Nav Mode Switching Module (DSWM) Specification	201
e. Reference Navigation Measurement Switching Module (RSWM) Specification	209
f. Kalman Filter Configuration Switching Module (KSWM) Specification	215
g. Navigation Constants Initialization Module (CONM) Specification	225
IV HOL PROCESSOR (LIMITED MLI PROCESSOR VERSION)	231
1. Specializing Assumptions and Constraints	233
a. Navigation Environment/Equipment Assumptions	233
b. Processor Development Level Simplification Constraints	234

CONTENTS(Continued)

<u>Section/Paragraph</u>	<u>Page</u>
IV.2 (Continued)	
2. MLI-Based Specification	234
a. Processor Module Requirements	234
b. Module Algorithm Requirements	235
3. FORTRAN IV/IBM 370 Program Description	241
a. General Organization	241
b. Switching Modules	245
c. Other Modules	248
d. Array Structure	248
e. Subroutines	250
f. FORTRAN Program Listing	252
 <u>Appendix</u>	
I Some Basic Vector/Matrix Relationships	318
II Generalized DR Navigation Equations	322
III IDR Navigation and Error Equations	325
IV ADR Navigation Equations	336
V PDR Navigation and Error Equations	339
VI Basic Measurement Matrices Derivation	344
VII Measurement Preprocessing	364
VIII Recursion Equations for Measurement Time Smoothing and Prediction Matrices	369
IX Processor Design for Nonlinear LOS Pseudorange Situations	373
X IMU Coarse Self-Leveling and Alignment	387
XI Antenna Lever Arm Errors	395
XII LOS Range and Range Rate Time Delays Pertinent to Multilateration	401
XIII Propagation Delay Compensation	416
XIV Residual Propagation Error Modeling	432

ILLUSTRATIONS

<u>Figure</u>		<u>Page</u>
1	Avionics Data Processing	4
2	Basic Navigation/Navigation Interface Information Flow	5
3	Navigation Processor/Navigation Equipment Overall Organization and Interfaces	14
4	Kalman Measurement/Estimate Timing Diagram	35
5	Overall Navigation Processor Flow Diagram	45
6	VSTM Operations Flow	55
7	PLAM Operations Flow	61
8	WASM Operations Flow	67
9	ALTM Operations Flow	75
10	TDPM Modules Organization/Receiver Interface	83
11	TAAM Operations Flow	87
12	TEWM Operations Flow	93
13	TALM Operations Flow	99
14	TRRM Operations Flow	105
15	TPCM Operations Flow	111
16	TMOM Operations Flow	117
17	TMM Operations Flow	123
18	TDSM Operations Flow	129
19	Kalman Filter Modules, Overall Dynamic Operations Timing/Sequencing/Data Requirements (Standard KF Cycle)	145
20	KMRM, KMCM, KMOM and KFIM Submodule Logic/Data Flow	153
21	Estimate/Covariance Matrix Substates Measurement Update Logic Flow	161
22	NSTM Operations Flow	185
23	CSWM Operations Flow (Non-KF Modules)	191
24	CALM Operations Flow	197
25	Overall DSWM Organization/logic/Data Flow	203
26	DR Equipment Configuration Marker Setting	204
27	DR Nav Mode Switching Requirements Summary	205
28	Overall RSWM Organization/Logic/Data Flow	211
29	Reference Altitude Mode Switching Logic	212
30	TDPM Measurement Availability/Marker Setting	213
31	TDPM Modules Processing Flow	214
32	FORTTRAN IV Processor MACRO Flow	243
33	LOS Emitter/User Geometry	350
34	Earth-Mode Emitter/User Geometry (1)	352
35	Earth-Mode Emitter/User Geometry (2)	353
36	Altitude Measurement Geometry	360
37	User-Emitter Geometry	374
38	User-Receiver Vector Geometry	402
39	Propagation Geometry	417
40	Errors in Apparent and True Range Due to the Troposphere	419
41	Bending Error Data Fitting	421
42	Graphical Function for CSC θ_R	428

TABLES

<u>Table</u>		<u>Page</u>
I	Applicable Mission Summary	7
II	Basic Inertial Navigation Computational Requirements by P and C Frame Type	10
III	DR Nav Modules: Summary of Operations and Use by Mode	20
IV	ALTM: Summary of Operations and Use by Reference Altitude Mode	22
V	VSTM Operations Summary	56
VI	VSTM Input/Output Summary	57
VII	PLAM Operations Summary	62
VIII	PLAM Input/Output Summary	63
IX	WASH Operations Summary	68
X	WASH Input/Output Summary	69
XI	ALTM Operations Summary	76
XII	ALTM Input/Output Summary	76
XIII	POSM Operations Summary	79
XIV	POSM Input/Output Summary	79
XV	TAAM Operations Summary	88
XVI	TAAM Input/Output Summary	89
XVII	TEWM Data Word Inputs	94
XVIII	TEWM Operations Summary	95
XIX	TEWM Input/Output Summary	96
XX	TALM Operations Summary	100
XXI	TALM Input/Output Summary	101
XXII	TRRM Operations Summary	106
XXIII	TRRM Input/Output Summary	107
XXIV	TPCM Operations Summary	112
XXV	TPCM Input/Output Summary	113
XXVI	TMOM Operations Summary	118
XXVII	TMOM Input/Output Summary	119
XXVIII	TMOM Operations Summary	124
XXIX	TMOM Input/Output Summary	125
XXX	TDSM Operations Summary	130
XXXI	TDSM Input/Output Summary	131
XXXII	KF Navigation Error Substate Definition:	137
XXXIII	KF D/R Substate Level Structure	138
XXXIV	D Substate Vector/Matrix Structure	139
XXXV	R Substate Vector/Matrix Structure	140
XXXVI	D/R Substate Vector/Matrix Structure	141
XXXVII	D/R Measurement Differential Vector/Matrix Structure	142
XXXVIII	KTUM Operations Summary	149
XXXIX	KTUM Input/Output Summary	150
XL	KRM Operations Summary	154
XLI	KMOM Operations Summary	154
XLII	KMCM Operations Summary	155

TABLES (Continued)

<u>Table</u>		<u>Page</u>
XLIII	KMRM Input/Output Summary	156
XLIV	KMOM Input/Output Summary	157
XLV	KMCM Input/Output Summary	158
XLVI	KFIM Operations Summary	162
XLVII	KFIM Input/Output Summary	163
XLVIII	KCOM Operations Summary (KF Control)	167
XLIX	KCOM (Non-KF Modules Control)	168
L	KCOM Input/Output Summary (KF Control)	169
LI	KCOM Input/Output Summary (Non-KF Modules Control)	170
LII	D Substates KTMM Operations Summary (Governing Differential Equations)	173
LIII	R Substates KTMM Operations Summary (Governing Differential Equations)	174
LIV	KTMM Input/Output Summary	175
LV	KMM Operations Summary	179
LVI	KMM Input/Output Summary	180
LVII	NSTM Operations Summary	186
LVIII	NSTM Input/Output Summary	187
LIX	CSWM Operations Summary (Non-KF Modules)	192
LX	CSWM Input/Output Summary (Non-KF Modules)	193
LXI	CALM Operations Summary	198
LXII	CALM Input/Output Summary	199
LXIII	DR Nav Modes Overall Switching Requirements Summary (DR Nav Modules Switching)	207
LXIV	DR Nav Modules Variables/Execution Order Switching Requirements	208
LXV	KSWM nth-Cycle Overall Requirements Summary	217
LXVI	Summary of nth-Cycle Nav Configuration Switching Modifications to Standard KTMM Operations	218
LXVII	Summary of nth-Cycle Nav Configuration Switching Modifications to Standard KTAM and KFIM Operations	219
LXVIII	Summary of nth-Cycle Nav Configuration Switching Modifications to Standard KTUM Operations	220
LXIX	Summary of KF DR Nav Substate Switching Sets	221
LXX	Summary of KF Ref Altitude Substate Switching Sets	222
LXXI	KSWM KF R Substate Switching Sets	223
LXXII	C Frame Switching Operations Summary (KF Modules)	224
LXXIII	D Module Constants Requirements	227
LXXIV	R Module Constants Requirements	228
LXXV	K Module Constants Requirements	229
LXXVI	Initialization/Switching Module Constants Requirements	230
LXXVII	Candidate Nav Processor Configuration by Mission Phase	232
LXXVIII	Main Program Organization Summary	244
LXXIX	DR Nav Mode Switching Module (DSWM) Markers	245
LXXX	C Frame Switching Module (CSWM) Markers	246

TABLES (Continued)

<u>Table</u>		<u>Page</u>
LXXXI	Ref Nav Measurement Configuration Switching Module (RSWM) Markers	247
LXXXII	Kalman Filter Switching Module (KSWM) Markers	247
LXXXIII	Common and Mathematical Subroutines	251
LXXXIV	Summary of Event Timing	407
LXXXV	Typical and Extreme Values of Range Errors for Targets beyond the Atmosphere	420
LXXXVI	Calculation of $\overline{CSC} \theta_R$	427

SYMBOL GLOSSARY

1. COORDINATE REFERENCE FRAME (all frames Cartesian)

Symbol	Unit Vectors	Frame Definition
I	$\hat{I}_1, \hat{I}_2, \hat{I}_3$	Earth centered, non-rotating w/r to fixed stars. \hat{I}_1 = earth's north polar axis direction, \hat{I}_2 = normal to \hat{I}_1 in direction of point of Aries, $\hat{I}_3 = \hat{I}_1 \times \hat{I}_2$.
E	$\hat{E}_1, \hat{E}_2, \hat{E}_3$	Earth centered, earth-fixed. $\hat{E}_1 = \hat{I}_1$, \hat{E}_2 = normal to \hat{E}_1 in plane of Greenwich Meridian, $\hat{E}_3 = \hat{E}_1 \times \hat{E}_2$.
P	$\hat{P}_1, \hat{P}_2, \hat{P}_3$	Platform reference frame. Center at center of rotation of platform (for gimballed or floated platform), or at defined point in platform (for strapdown platform). Orthogonal $\hat{P}_1, \hat{P}_2, \hat{P}_3$ directions fixed in platform
A	$\hat{A}_1, \hat{A}_2, \hat{A}_3$	Airframe frame. Concentric with P frame. Orthogonal $\hat{A}_1, \hat{A}_2, \hat{A}_3$ directions fixed in aircraft.
L	$\hat{L}_1, \hat{L}_2, \hat{L}_3$	Local geographic vertical, wander azimuth frame. Concentric with P frame. \hat{L}_1 = up, \hat{L}_2 and \hat{L}_3 normal to \hat{L}_1 and each other.
C	$\hat{C}_1, \hat{C}_2, \hat{C}_3$	Computational (Computer) frame. May be any of the other frames defined here, as specified (C frame subscripting is often omitted for compactness of expression)

1. COORDINATE REFERENCE FRAME (Continued)

Symbol	Unit Vectors	Frame Definition
EF	$\vec{EF}_1, \vec{EF}_2, \vec{EF}_3$	Earth-fixed, but not necessarily earth-centered frame. (e.g., local tangent plane frame).
AEM	AEM_1, AEM_2, AEM_3	Emitter air frame; centered at emitter

2. INTERFRAME RELATIONSHIPS

Symbol	Definition
$T_{F2/F1}$	Orthonormal 3x3 matrix transformation from frame F1 to frame F2
$\omega_{F2/F1}$	Vector angular rate of frame F2 w/r to frame F1

3. BASIC NAVIGATION DISPLACEMENT VECTORS

Vector Symbol	Displacement Vector Definition
$P=p_E$	Position vector from center of earth to center of P frame.
E	Position vector from center of earth to center of EM frame.
R	Estimated LOS range vector ($= p-e = P-E$)
R_m^*	Measured LOS range scalar
C	Position vector from center of earth to center of EF frame.
P	Position vector from center of EF frame to center of P frame.
e	Position vector from center of EF frame to center of EM frame.

*scalar

3. BASIC NAVIGATION DISPLACEMENT VECTORS (Continued)

Vector Symbol	Displacement Vector Definition
P_s	Position vector from center of earth to the subaircraft surface ellipsoid point.
E_s	Position vector from center of earth to the subemitter surface ellipsoid point.
A	Position vector from center of earth to center of user antenna.
a	Position vector from center of EF frame to center of user antenna.
d_u	Position vector from center of P frame to center of user antenna.
d_{EM}	Position vector from center of emitter frame to center of emitter antenna
r	Unit LOS range vector
r	Unit earth mode range vector (user end)
r_{EM}	Unit earth mode range vector (emitter end)

4. ALTITUDE SCALARS

Symbol	Altitude Definitions
h^*	User altitude scalar.
h_{EM}^*	Emitter altitude scalar.

*scalars

5. VELOCITY AND ACCELERATION VECTORS

Vector Symbol	Vector Definition
v	Velocity of center of P frame with respect to the earth (i.e., with respect to the E or EF frames)
$v_{EM,e}$	Velocity of center of EM frame with respect to the earth
$\omega_{F2/F1}$	Angular rate of frame F2 with respect to frame F1.
f	Specific force acting on aircraft (taken to act at center of P frame)
$G(P)$	Sum of all celestial mass attraction gravitation accelerations acting on aircraft (taken to act at center of P frame) minus same sum acting at center of earth.
$g(P)$	$G(P)$, plus centripetal acceleration at center of P frame due to rotation of the earth.
v_w	Wind velocity vector
v_{AS}	Airspeed velocity vector
β	Maneuver acceleration vector

6. OPERATORS

Operator Symbol	Operator Definition
$\frac{d}{dt} \frac{a}{F}$	Time rate of change of any vector a w/r to frame F (F subscript optional).
$(ax)_F$	Cross-product matrix associated with any vector a in frame F .
$ a $	Length of any vector a .
$\hat{a}, \hat{T}, \hat{s}$	Estimated value of any vector a , of any matrix T , of any scalar s
$\Delta_c a$	Change in a in the basic computational interval Δt .
$\int_{\Delta t} a dt$	Integral of a over the interval t to $t + \Delta t$.

6. OPERATORS (Continued)

Operator Symbol	Operator Definition
Σ	Signal addition and/or subtraction
\int	Signal integration
δa	Error in computed vector a
$\bar{a}, \bar{T}, \bar{s}$	Time average of any vector a , of any matrix T , of any scalar s
T	Superscript indicating matrix transposition

7. KALMAN FILTER VECTORS AND MATRICES

See Table XXXIII, page 138.

8. MODULE-SPECIFIC VECTORS, MATRICES, SCALARS

See MLI module operations summary tables (Section III).

SECTION I

INTRODUCTION AND SUMMARY

This document comprises the final report for the second phase of the joint Northrop (prime contractor)/Magnavox (sole subcontractor) software development effort entitled "Navigation by Multilateration to Fixed and Moving Reporting Emitters," Project No. 6095, under Contract No. F33615-72-C-1607. However, since this second phase consisted in large part of a broadening, deepening, systematizing and programming of the basic concepts formulated in the initial phase, much Phase I material -- amended and/or extended as necessary -- has been included to make this report as nearly self-contained as practical.*

The principal results of the overall (two-phase) development are:

- a) MLI Processor Specification. The development of a machine and language-independent (MLI) specification of a standardized, modular, flexible, multi-application, radio-hybrid navigation system software processor.
- b) HOL (FORTRAN IV/IHM 370) Version. The partial development of a functionally limited, FORTRAN IV/370 programmed version of the above processor.

In particular, the latter, specialized HOL (higher order language) version was developed using the former, generalized (and even higher level language) MLI specification as a basis. Although limited in both function and scope, and incomplete (as an overall navigation processor), the HOL program development nevertheless effectively served its intended purpose as a trial horse for the viability of the MLI specification as a basis for development of navigation software for a specific application.

The report is organized to present both the MLI processor specification and the specialized HOL version in a logically sequential manner, closely paralleling the order and sequence of their actual development. Following this introductory section, Section II presents a generalized description of the processor with regard to its scope and role, its mission and hardware applicability, and its basic structural and operational characteristics, together with the rationale underlying each of aspects and features. With Section II as a background, Section III presents the detailed modular MLI processor specification itself, in terms of standardized, module-by-module operations and input/output summary

*However, since principal emphasis in this report has of course been placed on the Phase II effort in particular, the Phase I Final Report (AFAL-TR-72-80, May 1972) can and should serve as useful background reference material for this document.

tables, and summary logic flow diagrams. Finally, Section IV presents the MLI-based, HOL program processor version, including a programmer-oriented description as well as the actual FORTRAN program listing. Extensive appendices are included at the end of the report as detailed and appropriate backup for the text of these main sections.

Based on the results obtained in the two-phase processor development to date, it is evident that the MLI specification presented in this document, although still incomplete in some regards, already constitutes an extremely powerful tool for the standardized and systematic development of modular, flexible, compact, and efficient navigation system software, for a wide range of specific mission applications and navigation hardware configurations. In fact, recognition of this within both Northrop and Magnavox has already led to its adoption as the basic navigation software approach for several applications, at both the proposal and contractual levels. In particular, it has been adopted by Northrop for its use in the initial, AFAL MRV hardware/software configuration definition phase.

Further, it is also already evident that the concepts and techniques employed to date for development of the navigation-only processor presented here can probably be applied nearly intact, not only to development of additional, wholly compatible software for processing types of navigation sensor not yet specifically considered (e.g., doppler radar, DF and angulation equipment, etc.), but also for other, non-navigation but navigation-related avionics software (e.g., weapon delivery, steering, guidance, etc.). Overall, this suggests the extremely attractive possibility that in the not too distant future, large portions of the overall avionics software packages associated not only with a single weapons system, but with whole classes of weapons systems, may be developable on a standardized, modular, partly interchangeable basis. Significant overall cost savings, both developmental and operational, could thereby be clearly achieved.

Finally, it should also be noted that the FORTRAN IV processor version developed to date constitutes a sizeable nucleus-in-being for a possible, general processor evaluation simulation program. Such a program, especially if used as a central preliminary and/or an adjunct to development of the standardized avionics software mentioned above, would quickly pay for its development cost in terms of avoidance of later pitfalls in checkout of the actual system software, when the design has hardened and is difficult and costly to change.

SECTION II

PROCESSOR DESCRIPTION

This section presents a general description of the processor evolved to date (i.e., as presented in Section III of this report), together with the rationale which underlay its development into this form.

1. FUNCTIONAL SCOPE AND ROLE

Early Phase I effort was mainly concentrated on the essential preliminary of scoping the processor to be developed -- within the time and level-of-effort constraints of that phase -- so as to provide a sound point of departure for subsequent evolution of the processor in later development phases. In this connection, Figure 1 shows the overall airborne avionics equipments data processing requirements for a generic, aircraft weapons delivery system. In this diagram, the block labeled navigation processing plays a central role. This role is further emphasized in Figure 2, which compresses all the required processing into two areas: basic navigation processing, and all other navigation (or navigation-related) processing. This is not an arbitrary, but rather a natural and useful division of the overall avionics processing requirements, as follows.

The meaning of the basic navigation processing intended here is most easily conveyed in terms of the basic outputs -- i.e., user vehicle 3-d position, velocity, attitude, and attitude rate -- it produces. Thus defined, basic navigation processing comprises a central computational role, with respect to which all other computations are peripheral in the sense that they all require one or more of its outputs as inputs, while the converse is not true.

To clarify this, the basic navigation processing computations require some subset of data only from the IMU (acceleration, attitude and, if available, attitude rate), the AHRU (attitude and attitude rate), the transceiver (emitter signal phase and frequency shift, and, when reported, emitter antenna position and velocity), and the CADS (altitude and true airspeed), to continuously generate all the basic navigation outputs, as well as appropriate IMU control and transceiver rate-aiding signals. On the other hand, the inputs to those areas of the overall processing which relate to control of all other onboard avionics hardware equipments can always be simply derived from the basic navigation outputs. For example, in the case of ILS, the required inputs might typically be runway-relative, aircraft horizontal position, horizontal velocity, altitude, vertical velocity, roll, pitch, heading, and turn rate; these can all be simply derived from the basic navigation outputs, if they are expressed in a common earth-fixed reference frame, and if augmented only by runway location data referenced to the same frame.

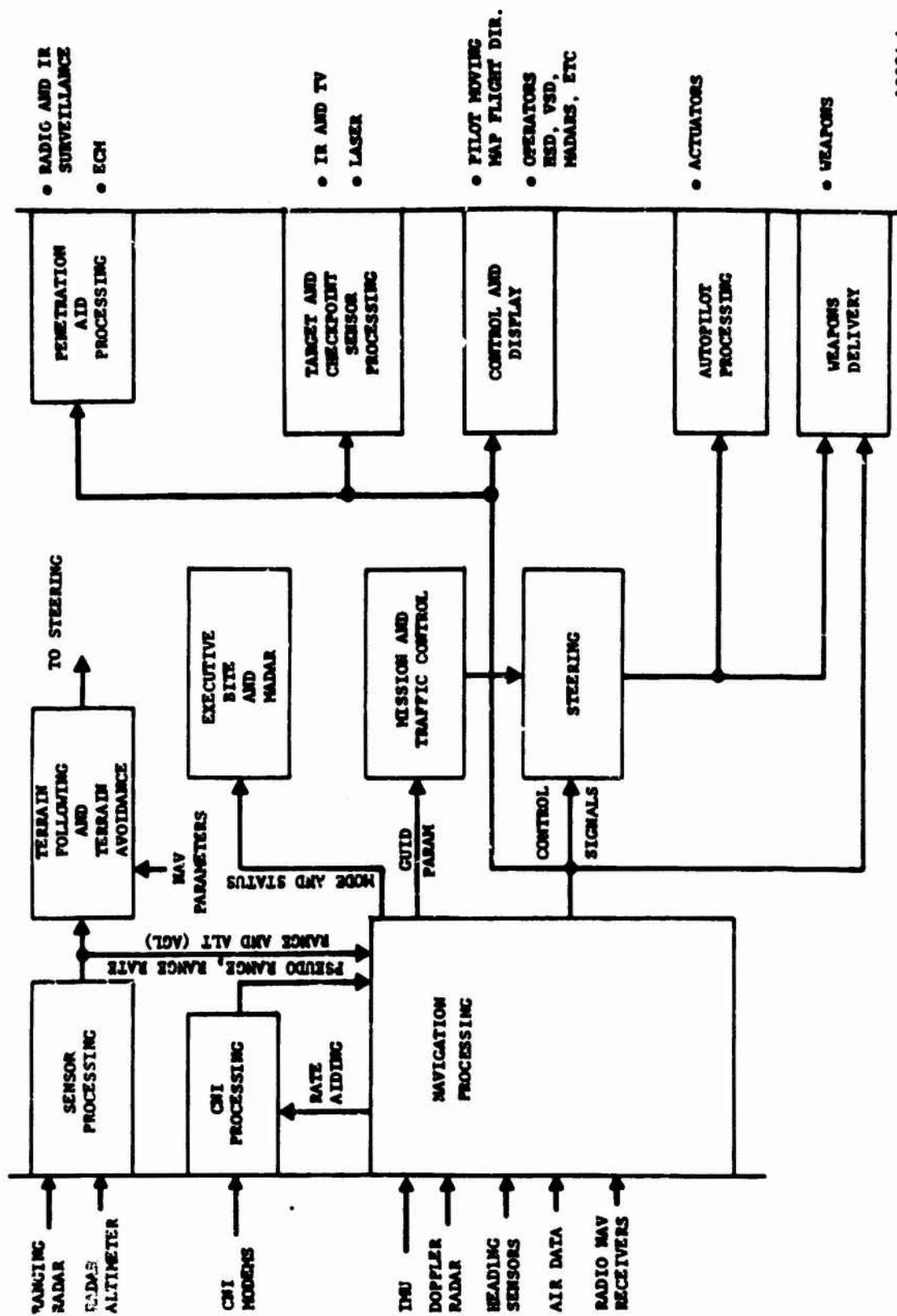


Figure 1. Avionics Data Processing

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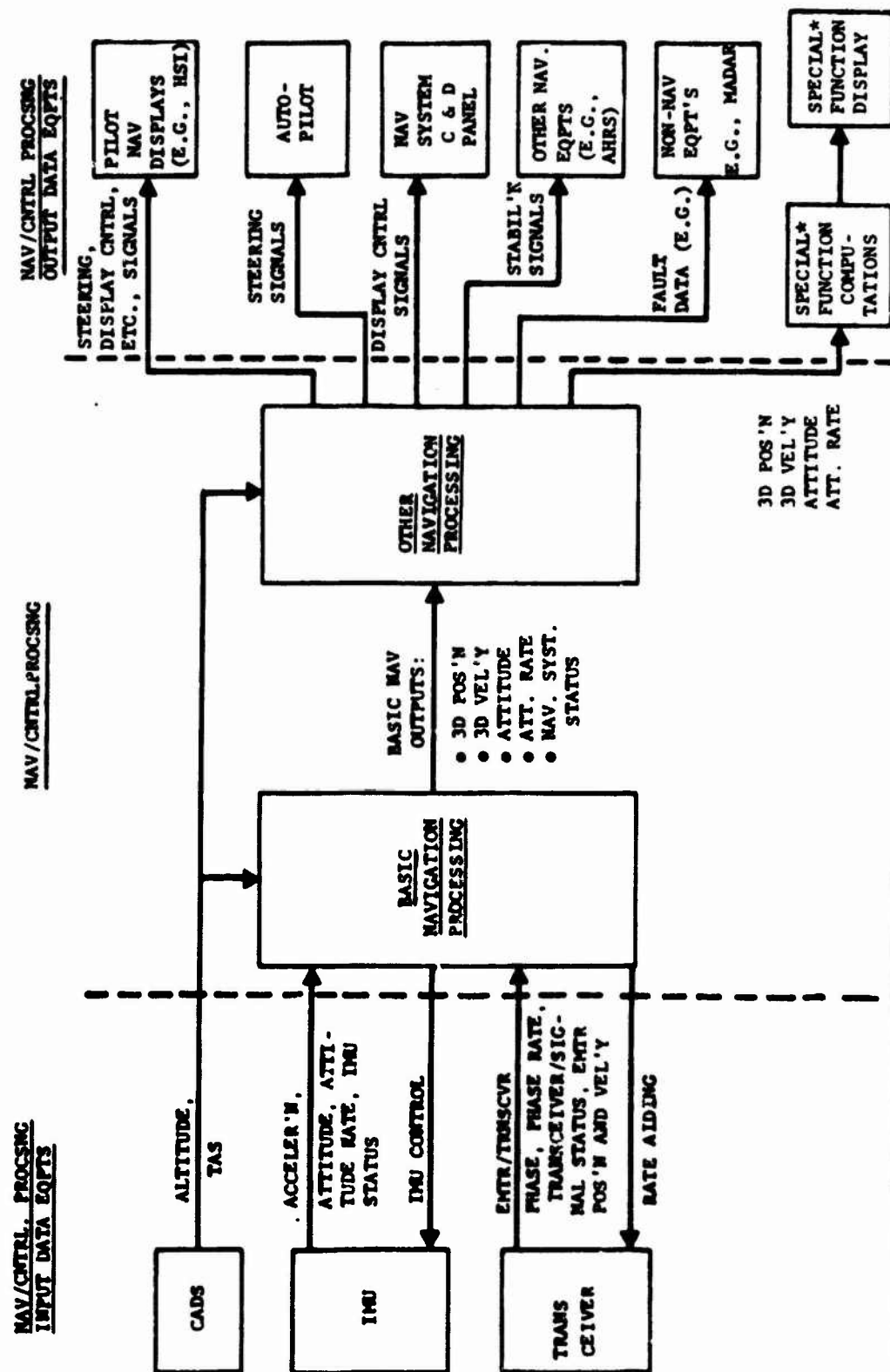


Figure 2. Basic Navigation/Navigation Interface Information Flow

Phase I processor functional scope was therefore limited to basic navigation processing, thus defined, to enable the attainment of a reasonable first-stage level of processor definition, within the constraints imposed by Phase I level-of-effort and duration.

2. MISSION/HARDWARE APPLICABILITY

Table I summarizes in broad terms the results of a brief Phase I survey of aircraft missions to which the processor under consideration here might apply. Source material for this survey included government and industry sponsored reports, trade periodicals, and consultation with mission requirements specialists at Northrop and Magnavox.

In particular, Table I shows three levels of accuracy requirements -- moderate (about 1 mile DRMS), high (a few hundred feet, DRMS), and very high (under one hundred feet, DRMS) -- for a wide class of military and non-military missions, and during both enroute and objective area phases of the mission. In general, enroute phase accuracy requirements are seen to be uniformly moderate, while objective area requirements range from moderate (e.g., for near-destination checkpoint acquisition in an intercontinental 747 commercial carrier flight) to very high (e.g., for an A-7 close-support mission in zero visibility).

Table I also summarizes in qualitative terms the typical maneuver profiles for the same broad class of missions. Again, there is a marked distinction between the enroute phase, where maneuvers are infrequent and mild (e.g., a long-range patrol mission) and the objective area phase, where they are in many cases frequent and violent (e.g., ground fire evasion maneuvers during a low-altitude, tactical observation mission).

Finally, in Table I, two broad classes of navigation computation coordinate system -- geodetic referenced and locally referenced -- are identified, together with their use by mission and mission phase.

The geodetically referenced coordinate systems, which are most frequently used and useful for long-range, point-to-point navigation, are referenced to earth-centered, earth-fixed frames (e.g., the unit vector triad composed of the unit vector along the earth's polar axis, and two equatorial plane unit vectors, one in the Greenwich Meridian plane, and the other in the 90° Meridian plane). Typical of such coordinate systems in common use are latitude-longitude-altitude (normal and transverse polar), and local vertical direction cosines-altitude.

The second broad class -- the locally referenced coordinate systems -- are most frequently used for short-range point-to-point navigation and terminal phase operation in a localized (e.g., battlefield or theatre) area. These are also referenced to earth-fixed, but not generally earth-centered frames, which are in turn tied to specific ground points (e.g., a bombing target or a landing field). Typical of such coordinate systems are UTM coordinates, and tangent-plane, target-centered coordinates.

TABLE 1. APPLICABLE MISSION SUMMARY

	MISSION TYPE	TYPICAL AIRCRAFT	MISSION HISTORY			
			EN ROUTE PHASE		OBJECTIVE AREA PHASE	
			PROFILE	COORD. ACCY	PROFILE	COORD. ACCY
STRATEGIC	WEAPON DELIVERY	B1	HICR, DESC	GEOD.	MOD LOND(TP), PPUP, WPNL	GEOD. H
	LOGISTIC TRANSPORT	C-5A	HICR, DESC	GEOD.	MOD LOMA, ADNP OR LNDG	LCL H TO VH
	RECONNAISSANCE	SR-71	HICR	GEOD.	MOD HICR	GEOD. H TO VH
	GEN. PURP. PATROL	P-3C	MECR	GEOD.	MOD DESC, WPNH	GEOD. MOD
	ASU	S-3A	MECR	GEOD.	MOD DESC, ADNP, WPNL	LCL H TO VH
	WARNING/CONTROL	S2A	HICR	GEOD.	MOD HICR	GEOD. MOD
	WPG/SRVY/OCNGR. SUP.	BC-135	HICR	GEOD.	MOD MEGR	GEOD. H TO VH
	WEATHER RECON.	C-130	HICR	GEOD.	MOD HICR	GEOD. MOD
	IN-FLIGHT REFUELING	BC-135	HICR	GEOD.	MOD HICR	GEOD. MOD
	SEARCH/RESCUE	HC-130H	MECR, DESC	GEOD.	MOD LOMA, ADNP	GEOD. MOD TO H
TACTICAL	WPN CLOSE AIR SUP.	A-7	LOCR	LCL	MOD DESC, WPNH	LCL H TO VH
	DLVT STR./INTERD'M	F-111	MECR	LCL	MOD DESC, WPNH	LCL MOD TO VH
	EQPT/ ASSAULT	CH-53E	LOCR	LCL	MOD DESC, LNDG	LCL H
	PERLS. INSERT/EXTR'M	UH-1	LOCR	LCL	MOD DESC., HOVR	LCL H TO VH
	DLY/EXT FERRY	C-7A	MECR	LCL	MOD DESC, LNDG	LCL H
	RECON/OBSERV'M	OV-10	LOCR	LCL	MOD LOMA	LCL MOD TO H
	SEARCH/RESCUE	HU-16A/E	LOCR, DESC	LCL	MOD LOMA, LNDG	LCL MOD TO H
	CARGO/PASS. TRANSPRT	747	HICR, DESC	GEOD.	MOD LOMA, LNDG	GEOD. MOD TO VH
	OIL/MINERAL SRVY	DC-7	MECR	GEOD.	MOD LOCR	GEOD. MOD TO H
	MAPPING/OCNGR SUP.	DC-7	HICR	GEOD.	MOD MEGR	GEOD. MOD TO VH
MILITARY	WEATHER RECON.	LCRD CONST'M	HICR	GEOD.	MOD HICR	GEOD. MOD
	SEARCH/RESCUE	CH-53E	MECR, DESC.	GEOD.	MOD LOMA, LNDG	GEOD. MOD TO H
	FOREST MANAGEMENT	DC-3	MECR, DESC	LCL	MOD LOMA, ADNP	LCL MOD TO H

REFERENCE KEY: LOCR, MEGR, HICR = LOW; MEDIUM, HIGH ALT. CRUISE; DESC = DESCENT; LOMA, LOND, LOMA = LOW ALT. APPROACH, DASH, MANEUVERING; WPNL, WPNH = LOW-G, HIGH-G WEAPON DELIVERY RUN AND RELEASE; PPUP = POP UP, ADNP = AIR DROP, LNDG = LANDING, TF = TERRAIN FOLLOWING; GEOD. = GEODETIC-REFERENCED; LCL = LOCALLY-REFERENCED; MOD = MODERATE; H = HIGH; VH = VERY HIGH.

Each of these coordinate systems has its peculiar advantages and disadvantages. For example, the latitude-longitude approach leads to the simplest navigation equations, but is useless near the poles, while the local vertical direction cosine approach is costlier to mechanize, but automatically provides polar navigation capability. Thus, if mission operations were, say, limited to non-polar regions, the former might be selected. However, if the objective area mission involved, say, an air drop with respect to a target-referenced aim point, then a local coordinate system would be more suitable and natural for navigation in this phase of the mission.

Typical solutions to this problem -- the necessity for navigating in one coordinate system enroute, and another in the objective area -- have often been brute-force; i.e., two different sets of navigation equations are mechanized, one for each phase, and both sets of computations are run in parallel during the terminal phase. This approach tends to be costly in terms of airborne computer loading.

These mission characteristics and requirements -- i.e., accuracy, flight profile, and coordinate reference frame -- constitute important constraints on the design of a generalized processor which should if possible accommodate the entire range of these requirements. The ideas underlying the solutions to these problems are discussed in subsection 3, which deals with basic processor structural and operational concepts.

Determination of the initial processor navigation equipment applicability list was governed mainly by the desire for full processor coverage, with due regard to both accuracy and cost requirements, of the range of missions summarized in Table I. The resulting list therefore included:

- a. IMU (rotationally isolated or strapdown)
- b. AHRU
- c. CADS
- d. Radio Transceiver(s) (earth mode or LOS, one way or two way)

In addition, although specific processing capability has not to date been included for the following equipment types, careful design provision has nevertheless been made so that their processing can easily and naturally be accommodated by simply adding for each, its appropriate hardware-specific module:

- e. Doppler radar
- f. Angular tracking equipment (stellar, optical, etc.)
- g. Terrain matching equipment.

3. BASIC STRUCTURAL AND OPERATIONAL CONCEPTS

The attainment of a compact, efficient, and flexible processor design, in the face of the desired broad range of mission and hardware applicability outlined above, required early Phase I consideration of a variety of basic design factors which are discussed in paragraphs a. through e. below. Against this background, paragraph f. then presents a brief summary of the modular organization actually adopted for the processor. Finally, paragraphs g. and h. deal respectively with certain capabilities of special interest which were developed and embedded in the processor design during the program, and a brief discussion of the growth potential also embedded in the processor structure, with regard to expanding its avionics hardware applicability.

a. Basic Navigation Equations

As discussed above, four basic navigation entities -- vehicle 3-d position, vehicle 3-d velocity, vehicle angular orientation, and vehicle angular rate -- were identified early in the program as comprising the set of fundamental outputs which should be generated in the basic navigation implemented by the processor.

Two fundamental and closely related questions immediately arise in this connection. First, what coordinates should be selected to represent each of these entities, and second, to what reference frames should these coordinates be referenced?

Addressing the latter question first, there are in all seven widely used and convenient reference frames which are pertinent to the discussion here. These are the inertial (I), earth fixed (E or EF), locally level (L), air (A), platform (P), and computational (C) frames. These frames are defined in detail in the List of Symbols and Abbreviations. The first five of these frames (I, E, EF, L, and A) comprise the set of candidate frames from which the mechanized C and P frame orientations were selected.

The fact that position and velocity with respect to the earth are two of the fundamental output requirements for the basic navigation processor allowed immediate elimination of the A and I frames in favor of the closely earth-related E, EF, and L frames. Immediate elimination of the A frame (for rotationally isolated platforms) as a P frame candidate was also natural, since this would be tantamount to unnecessarily mechanizing a strapdown platform.

Table II was constructed to aid in completing the C and P frame selections.* The table summarizes the broad computational requirements imposed by any combination of C and P frame selections from among the remaining candidate frames. Overall computational requirements are broken down into 13 different

*Table II is a comparison based on inertial navigation only (see Appendix III). However, since this mode imposes a greater computational load than the others (e.g., ADR) required of the processor, it was felt this was appropriate for a limited tradeoff investigation.

TABLE II. BASIC INERTIAL NAVIGATION COMPUTATIONAL REQUIREMENTS BY P AND C FRAME TYPE

COMPUTATION OPERATION	GENERAL MATHEMATICAL DESCRIPTION	EQUATION SIMPLIFICATIONS FOR:									
		EARTH-FIXED C FRAME					LOCAL LEVEL C FRAME				
		CHILD (OR FLTD) PLATFORM	IMERT. STAB'ZED	STATIONARY	STATIONARY	CHILD (OR FLTD) PLATFORM	LOCAL LEVEL	IMERT. STAB'ZED	STATIONARY	STATIONARY	STATIONARY
ACCELEROMETER CALIBRATION COMPUTATIONS	$\epsilon_p = \epsilon_{acc} + \Delta \epsilon(\epsilon_p, \omega_{p/l})$ CALIBRATION	LOCAL LEVEL	EFFECTS NEGLECTIBLE	EFFECTS NEGLECTIBLE	EFFECTS NEGLECTIBLE	LOCAL LEVEL	EFFECTS NEGLECTIBLE	EFFECTS NEGLECTIBLE	EFFECTS NEGLECTIBLE	EFFECTS NEGLECTIBLE	EFFECTS NEGLECTIBLE
GRAVITY COMPUTATIONS	$\epsilon_c = \epsilon_c$ (P)	3 GRAVITY COMPONENTS REQUIRED					ONLY ONE GRAVITY COMPONENT REQUIRED				
VELOCITY UPDATE	$\Delta \dot{v}_c = \int_{\Delta t} \dot{v}_c dt$	$\omega_{c/e} = 0, 2(\omega_{e/l}) = \text{CONSTANT VECTOR}$					REQ'D AS SHOWN				
CARTESIAN POSITION UPDATE	$\Delta r_c = \int_{\Delta t} \dot{r}_c dt$	REQ'D AS SHOWN					NOT REQ'D				
ALTITUDE UPDATE	$\Delta h_c = \int_{\Delta t} \dot{h}_c dt$	NOT REQUIRED					REQ'D AS SHOWN				
C/E FRAME ANGULAR RATE COMPUTATIONS	$(\omega_{c/e})_c = \dot{\psi}_c$	NOT REQ'D: $(\omega_{c/e})_c = 0$					REQ'D AS SHOWN				
C/E FRAME TRANSFORMATION UPDATE	$\Delta T_{c/e} = - \int_{\Delta t} (\omega_{c/e})_c dt$	NOT REQ'D: $T_{c/e} = \text{CONSTANT MATRIX}$					REQ'D AS SHOWN				
C/P FRAME ANGULAR RATE COMPUTATIONS	$(\omega_{p/c})_c = T_{c/p} (\omega_{p/l})_p - (\omega_{c/e})_c$	NOT REQ'D: $\omega_{c/e} = 0; (\omega_{p/l})_c = \text{CONST. VECTOR}$					REQ'D AS SHOWN				
C/P FRAME TRANSFORMATION UPDATE	$\Delta T_{c/p} = - \int_{\Delta t} (\omega_{p/c})_c dt$	NOT REQ'D: $T_{c/p} = \text{CONST. MATRIX}$					REQ'D AS SHOWN				
BASIC PLATFORM CONTROL RATE COMPUTATIONS	$(\omega_{p/l})_p = T_{p/l} (\omega_{p/c})_c + (\omega_{c/e})_c$	NOT REQ'D: $(\omega_{p/l})_p = \text{CONST. VECTOR}$					NOT REQ'D: $\omega_{p/c} = 0$				
STRO CALIBRATION COMPUTATIONS	$\omega_{c/e} = (\omega_{p/l})_p + \Delta \omega_c$	ϵ_p AND $(\omega_{p/l})_p$ EFFECTS MODERATE					EFFECTS SIGNIF'T				
LEADOUT CAL'N COMPUTATIONS		REQ'D					NOT REQ'D				
A/C ALTITUDE/ ALTITUDE RATE OUTPUT GEN'N		REQ'D					NOT REQ'D: AVAILABLE AS $T_{c/p}$				

* ASSUMES NO RELATIVE TORQUING OF P W/R TO C FRAME

* THESE COMPUTATIONS DEPEND ON PLATFORM AND PLATFORM ANGLE AND ANGLE RATE MEASUREMENT EQUIPMENT TYPES.

$$\dot{\psi}_c (\omega_{p/c})_c = T_{c/p} \dot{\psi}_p (\omega_{p/c})_c$$

basic computational operations. Each of these is expressed in terms of a generalized, all-frame, vector/matrix equation (see Appendices II and III), and the simplifications -- if any -- of this operation which result from any particular C/P selection are indicated.

Using the table, it is evident that the choice $C = L$ would be inadvisable relative to the selected $C = E/EF$, since (a) $C = L$ does not provide E/EF frame-referenced position and velocity as natural outputs, while $C = E/EF$ does; (b) the L frame does rotate (as the vehicle moves over the surface of the earth) with respect to the earth, while the E/EF frame does not; this requires the dynamic updating of the C versus E frame transformation in the former case, but obviates it in the latter; and, (c) most tactical, target-referenced frames are basically E/EF , rather than L frames. The choice $C = E/EF$ has therefore been made for these reasons.

On the other hand, the choice $P = L$, rather than $P = E/EF$, seems a natural one for (rotationally isolated) platform attitude stabilization. This is because (a) it eliminates tumbling of the gravity vector with respect to the inertial instruments; such tumbling excites g -sensitive inertial instrument errors, which can lead to the need for costly modeling of such errors in the Kalman filter; and (b) it provides aircraft roll, pitch and yaw as natural gimbal angle outputs, without the need for further coordinate conversion. However, on closer scrutiny, there are many situations (e.g., during alignment) in which the platform, even though nominally locally level stabilized, will in fact be significantly misaligned with respect to the true L frame. Recognition of this fact -- i.e., by allowing for separate P and L frames in the processor mechanization -- therefore provides a desirable flexibility (and performance improvement) of the processor with regard to the processing of platform instrument inputs and control outputs. In addition, the facts that (a) the L frame is a natural one in which to represent wind estimates, and (b) P and L frame separation is mandatory in the case of a strapdown platform anyway, add force to the argument in favor of such a separation.*

Choosing C and P to be noncoincident does, of course, lead to the computational need for maintaining a dynamic transformation between these two frames. Although this would be unnecessary if the two frames had been chosen to coincide (i.e., by choosing both C and P as L frames, or both as E/EF frames), it is nevertheless felt that the advantages of frame separation, as discussed above, outweigh this and other disadvantages.

The selection $C = E/EF$ also benefits from the fact that the E and EF frames are closely related; i.e., both are fixed to the earth and therefore are not rotating with respect to one another. This has been discovered to result in a very high degree of similarity between the basic inertial navigation and navigation error equations formulated for each of the two frames.

*When such a separation is mechanized, an additional interframe transformation to those shown on Table II is of course required. However, since this additive requirement is common to all P frame choices shown, it does not alter the tradeoff comparisons.

As a matter of fact, it has allowed the formulation of essentially a single set of such equations which is equally applicable to E or EF frame-referenced computations, if augmented by some simple, interframe switching computations. This is felt to be a significant advantage with regard to simplification of the overall processor design in multiphase missions.

Turning to the remaining question of coordinate type (e.g., polar, spherical, Cartesian, etc.) the choice of Cartesian coordinates is a natural one, since (a) such coordinates inherently lend themselves to Cartesian, orthogonal vector representation, and are thus compatible with the extensive and advantageous employment of vector-matrix algorithm formulations throughout the processor (see paragraph b. below), and (b) use of these coordinates leads naturally to the selection of corresponding Cartesian coordinates as error state variables in the processor Kalman filter (this produces truly linear measurement-state relationships, which uniquely enable the accurate generation of large Kalman filter error estimates and resultant processor variable corrections -- which would be impossible if the often-used quasilinear angular error variables were employed instead).

b. Vector/Matrix Algorithms

It is evident from Table II that the use of vector/matrix notation greatly simplifies both the overall representation of the equations shown and the identification of common subroutine candidates (e.g., 3x3 matrix multiplication) among those equations as well. Both of these characteristics are patently important advantages in the organization of an efficient, compact, and flexible computer program.

Although Table II is limited only to inertial navigation, almost all other processor functional areas can be similarly formulated. For example, in the area of radio navigation data processing, the fundamental, geometric pseudorange process [which comprises the whole range of phase/phase difference techniques including Loran, Omega, NAVSAT, TACAN (DME), etc.,] intrinsically always involves -- and therefore can be formulated in terms of -- the vector dot product, cross product and absolute value operations. In the area of airspeed dead reckoning (ADR), wind and airspeed, and their subsequent processing into position and velocity vectors, can also naturally be expressed as vectors and vector-matrix operations, respectively. Most other, non-Kalman operations can also be formulated equally easily and completely in vector/matrix terms.

Finally, in the area of Kalman filtering operations, which can comprise a very large portion of the overall processor computational load in any specific application, use of vector/matrix operations is perhaps the most natural and advantageous of all. This is partly because the equations were originally naturally formulated in vector-matrix terms by Kalman himself, and partly because further, this formulation leads naturally to a highly useful decomposition of the overall filter equations into a set of mainly equipment-dedicated equations, based on the use of standard matrix-partitioning techniques on the unpartitioned equations.

c. Functional Modularity/Commonality

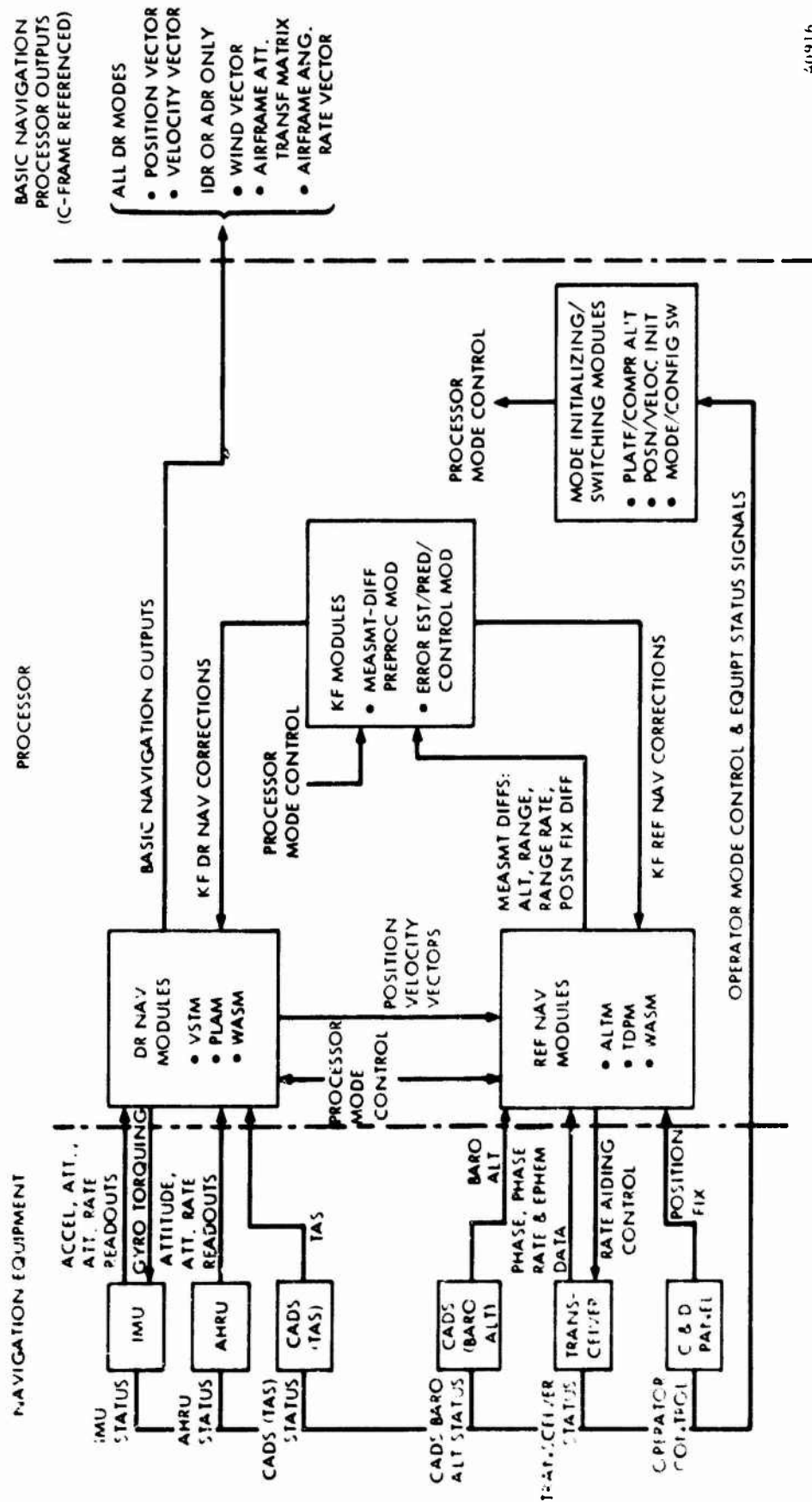
Simple logic dictates that if processor design is to be kept compact and easily manageable, and at the same time capable of accommodating a wide variety of mission and navigation hardware requirements, the ancient but powerful concepts of functional modularity and functional commonality must be exploited. To this end, a careful consideration of how best to decompose the overall basic navigation computations into a set of functionally distinct modules was undertaken early in the Phase I effort.

Two basic ground rules were quickly identified. First, the primary modular division ought to be largely navigation hardware oriented; e.g., all computations associated with IMU data use and control should be grouped into a single, functional, IMU module (or submodule). This would (a) simplify the complete bypassing of such computations as a group in cases of IMU hardware malfunction in an overall hardware configuration containing an IMU, and (b) allow for the easy omission of an IMU-related computation in configuring software for systems not involving an IMU, or for later augmenting the software if an IMU were added.

Second, it was also apparent that within each module of such an overall modular structure, two classes of functional operations could be usefully distinguished: those which were independent of differences in, and therefore common to, the various types of hardware associated with that module, and those which depended on the peculiarities of each such hardware type. For example, assuming a single computational reference frame, there are several well-known mathematical techniques for updating the required IMU platform/computational axes transformation, each one of which could be used for either the strapdown or the rotationally free types of IMU. On the other hand, the algorithms for airborne IMU error compensation for ground-calibrated IMU error sources are highly dependent in form and extent on the nature and arrangement of the IMU gyros and accelerometers.

Use of these two principal ground rules led to the overall modular processor framework described in general by Figure 3, and discussed in paragraph f.

In the search for algorithm commonality, it quickly became evident that the use of vector-matrix algorithm formulations was the key. When expressed this way -- instead of in terms of the customary scalar equations -- superficially disparate types of inertial navigation schemes (e.g., north slaved, free azimuth, strapdown, unipole, etc.) look in large part suspiciously similar. This is no accident, but is due to the simple fact that each of these is essentially a mechanization of the same physical problem; namely (using inertial navigation as an example), the continuous determination of position and velocity by means of a device (the IMU) which measures acceleration (except for gravity), and attitude rate. In addition, Kalman filtering equations (see paragraph d.) are by far most easily and naturally expressed in vector-matrix form. Also, the extensive, well-known partitioning techniques



40916

Figure 3. Navigation Processor/Navigation Equipment Overall Organization and Interfaces

associated with vector-matrix formulations lend themselves naturally to the functional modularizing (functional partitioning) process outlined above.

Finally, it is important to emphasize here that the overall functional modularity/commonality structure adopted for the processor under consideration here is principally a means to achieve one of its central and most important characteristics: generality. While the flexibility inherent in this structure guarantees that it will provide easy adaptability to the mission requirements and hardware associated with any single system, and minimize redundant software development for the class of systems to which it applies, it cannot result in software quite as efficient for any single system as that developed specifically for that system. Averaged over many systems, however, generalized software of this type is unquestionably far more cost-effective than the much larger body consisting of the sum of all the specialized software separately developed for each such system.

d. Kalman Filtering

Use of a Kalman filter as an integral and central processor feature was decided upon because: (a) its natural formulation is a linear, vector-matrix one, so that it lends itself to modularization and algorithm commonality with the rest of the processor computations; (b) in the area of pseudorangeing in particular, it inherently incorporates the geometric, coordinate-conversion function; (c) it offers the greatest possible theoretical accuracy potential in use of available navigation data, and (d) it provides a natural basis for statistically optimal, emitter data reasonableness and selection algorithms.

Taking these in turn, one of the central conceptual and computational entities in the structure of any Kalman filter is the state estimate vector, or more exactly in the case of vehicle-borne navigation systems, the error state estimate vector. This is simply the set of estimates of the set of scalars which are used to model the errors in the overall navigation system information flow. The entire vector-matrix structure of overall filter computations is based in turn on the order and meaning of these error variables. Once the concept of hardware-oriented modularization of the non-Kalman navigation computations described above was formulated, it became obvious that this concept could be naturally and easily extended to correspondingly modularize the Kalman filtering computations as well. This consisted simply in ordering and grouping the error variables in the overall state vector in such a way as to form a set of separate blocks of variables, each block consisting solely of the set of modeled errors associated with the computations and hardware of just one of the non-Kalman functional modules. This idea was carefully developed, and has been incorporated into the processor to allow for the easy, hardware-dedicated structuring of the Kalman as well as the non-Kalman portions of the overall processor software.

As mentioned above, the Kalman filter basically generates continuous estimates not of the overall navigation variables themselves, but only of the errors in these variables. These error estimates are then used to periodically correct the values of the overall navigation variables. Correspondingly, these error estimates are generated by use of (noisy) measurements of the differences between two synchronous estimates of some geometric quantity, so that, since the true value of this quantity cancels out in the differencing, the measurement really consists of the difference of the errors in the two estimates of the quantity. The measurement difference is therefore directly related to certain of the primary navigation error variables (i.e., state variables). If the errors are small, then this in general non-linear relation* can be approximated by a linear one (the so-called Kalman measurement or observation matrix), which embeds the coordinate conversion function. For example, if the geometric quantity being estimated is range to a simple emitter, the (say) two-way signal phase shift provides one range estimate, while use of Pythagoras' theorem on user and emitter position coordinates provides another. In differencing, the true range cancels out, so that the measurement difference really involves only the difference of the user and emitter location errors along the line of sight, plus of course the inevitable ranging signal phase, propagation and receiver noise errors. Assuming that the emitter location error is negligible, the filter will in fact estimate the component of user position error along the user-emitter line of sight, using the user-emitter geometric information embedded in the measurement matrix, and will then correct user position accordingly. Thus not only does the filter embed the necessary geometric coordinate-conversion, but it can make maximum use of radio navigation information data (e.g., range) from whatever number of emitters whose signals are currently available, even if this is less than (or more than) the number required to determine, say, 3-d user position.

In addition to these coordinate conversion capabilities, the Kalman filter is also a minimum-variance, statistical filter. That is, given a measurement difference, its consequent estimates of error state variables are based on (in addition to the linear geometric relations discussed above), the relative uncertainty it associates with the variables concerned. Specifically, these uncertainties are carried as numerical variances, one associated with each state variable. For example, if in the ranging example above, the variance associated with the user position error was much larger than that associated with the emitter, then the filter would assign the entire measurement difference to user position error, and reset it alone. On the other hand, if the converse were true, only the emitter position error would be estimated and only the emitter position error reset accordingly. For intermediate cases, both would be partially reset. This kind of filter is therefore optimum in the sense that, given a large number of noisy measurements,

*If the relationship is actually linear, then neither the errors nor the measurement-differences need be small.

and accurate error variable statistics, it will theoretically reset processor navigation variables with less residual error than any other type of filter.

Finally, the error estimate variances carried by the filter to accomplish the minimum-variance weighting described above, also provided a natural and convenient basis for the construction of statistical, emitter data reasonableness and selection algorithms, which are embedded in the current processor definition. These are discussed in paragraph f.

e. Overall Navigation Information Processing Organization

Once a set of navigation system sensor hardware has been decided upon, a range of options remains as to the manner in which the software shall process (i.e., conduct navigation using) the data available from these sensors. At first sight, all these options would seem to fall into one of two familiar classes; i.e., the use of the data from any one given sensor either (a) to directly drive DR (dead reckoning) navigation in the intervals between successive availability of reference measurement data, or (b) to provide such periodic, reference measurement data itself.

For example, assuming an equipment set consisting of an IMU and a NAVSAT receiver, a natural data processing philosophy would be to use the essentially continuous IMU accelerometer data to continuously (i.e., at a very high data rate) and directly drive the velocity and position updates, and to use the (lower data rate) NAVSAT pseudorange data as reference measurements to periodically correct---via an appropriate navigation filter ---DR position and velocity, as well as (perhaps) the errors in IMU measurements of acceleration, and the errors in NAVSAT pseudorange measurements due to NAVSAT/receiver clock phase difference and signal propagation delay errors.

On the other hand, assuming the availability of an adequately high receiver pseudorange data rate, then position (and perhaps velocity as well if doppler shift data is mechanized) might be directly tracked by use of the NAVSAT receiver outputs*, and the (lower data rate) IMU data treated as navigation reference data for processing through the navigation filter.

This latter approach (NAVSAT dead reckoning) is less desirable than the former (IMU dead reckoning), however, because the former is essentially a differential (predictive), and the latter an integral (historical) process. That is, when the NAVSAT DR approach is used, vehicle acceleration can only be inferred by noisy differentiation of the DR position and/or velocity estimate, while in the IMU DR (IDR) approach, it is measured directly by the IMU accelerometers, and velocity and position are inferred by noise-smoothing integrations.

*Simultaneous three-channel tracking of at least three satellite emitters would of course be necessary to maintain 3-d position and velocity.

When no IMU is available [or no AHRU/TAS backup equipment combination to provide (integral) airspeed dead reckoning (ADR) instead], so that position-level DR via NAVSAT or other pseudorange-type equipment is necessary, then this technique can be improved upon—i.e., made more integro-historical—by creating an artificial computational model of vehicle dynamics (acceleration, velocity, and position) using whatever is known (either a priori or via other onboard equipment) about the dynamical characteristics of the carrier vehicle, to implement this model. For example, in a coordinated turn, the vehicle acceleration vector is always normal to its velocity vector, and the occurrence of such a turn is signalled by the behavior of the vehicle control surface settings. Such information could be used to condition an appropriate filter (e.g., a Kalman filter) to "expect" (and therefore to better estimate) a large cross-track acceleration when, say, aileron setting is suddenly changed. This general technique—creating a vehicle dynamics model to accomplish continuous dead reckoning navigation in the intervals between successive use of position measurement data (via say pseudorange data)—has for convenience of reference been termed pseudo dead reckoning (PDR) and has been tentatively adopted and embedded in the overall processor design, for use whenever no source of continuous acceleration-level or velocity-level data for DR navigation is available.

In particular, this mode can be used to advantage in start-up situations, to maintain continuous radio-autonomous navigation while coarse IMU or AHRU (if available) alignment relative to the computational (C) frame is being carried out.

The altitude channel is also given a similar treatment to provide overall processor uniformity of operation in the face of loss of barometric altitude information. As long as such data is available, it is treated as reference measurement data (regardless of whether the processor DR mode is IDR, ADR, or PDR). When such data is lost, however, the last value of altitude is retained and decayed slowly toward nominal vehicle cruise altitude. This pseudo altitude is, however, still treated as a reference altitude measurement by the Kalman filter (but given a growing statistical uncertainty).

To summarize, for the complete navigation equipment complement—IMU, AHRU, CADS, and transceiver(s)—comprising current processor processing capabilities, the basic processor navigation mode rules are simply:

- If IMU is available, then IDR
- If IMU is not available, but AHRU/CADS(TAS) is, then ADR
- If neither IMU nor AHRU/CADS(TAS) is available, but radio pseudorange equipment is, then PDR
- Radio pseudorange and barometric/pseudoaltitude data (or visual position fix data) is always used only as reference navigation measurement data through the Kalman filter, and never as a direct DR data source.

• "Available" in the above means:

- IMU or AHRU: Coarse platform-to-computer alignment is complete and valid navigation data is being generated.
- CADS(TAS or barometric altitude): Valid navigation data is being generated.
- Pseudoranging equipment: Signal acquisition is complete and valid navigation data is being generated.

f. Processor Modular Organization

With the preceding discussion as a background, this subsection presents an overall summary of the modular navigation processor, which is presented in MLI specification-level detail in Section III.

The overall processor has been organized into four conceptually distinct modular groups—the dead reckoning navigation (D or DR) modules, the reference navigation measurement (R) modules, the Kalman filter (K or KF) modules, and the processor mode/configuration initialization and switching modules. These four modular groups are discussed in order in the following paragraphs. As a reference in these discussions, Figure 3 summarizes information flow between these modular groups within the processor, and across the processor/navigation sensor interface as well.

(1) DR Nav Modules

This group includes the Vehicle State Module (VSTM), the Platform Module (PLAM), and the Wind/Airspeed Module (WASM). Together, these modules comprise the processing necessary to conduct continuous, basic DR navigation in the IDR, ADR, or PDR modes. In all DR modes, this means the continuous generation of the C frame referenced position and velocity vectors. In the IDR or ADR modes, where a platform is available to measure airframe attitude (and perhaps attitude rate), the orthogonal airframe-to-(earth-fixed) computational frame, and the corresponding C frame-referenced airframe angular rate vector are additionally generated as basic navigation outputs (and a wind vector as well). Table III summarizes the use and function of each D module by DR mode.

From Table III it is evident that a considerable degree of intermodal functional commonality exists. This has been emphasized in the MLI specification for each module by grouping (and logically addressing) the overall functions required of each module into those required in common for all three DR modes, those required in common only for modes in pairs, and those particular to each mode. This grouping, together with the simple DR mode-to-DR navigation hardware sensor correspondence rules (see Section III, paragraph 3.e), has resulted in a very significant simplification of the processor DR mode switching logic, and in a very simple and direct DR nav hardware-to-software modular correspondence. These techniques have also been used in both the R module and K module groups, discussed in paragraphs (2) and (3).

TABLE III. DR NAV MODULES: SUMMARY OF OPERATIONS AND USE BY MODE

DR Nav Mode DR Module	IDR (With CADS TAS)	ADR	PDR
VSTM	<ul style="list-style-type: none"> Processes FLAM P Frame specific force into C Frame velocity and position vectors 	<ul style="list-style-type: none"> Processes C Frame WASM airspeed and wind vectors into C Frame velocity and position vectors 	<ul style="list-style-type: none"> Generates L Frame pseudoacceleration vector Process this into C Frame position and velocity vectors
FLAM	<ul style="list-style-type: none"> Generates L/C, P/L, P/C, A/P interframe transformations and angular rate vectors for VSTM, WASM, FLAM, and processor output use 		<ul style="list-style-type: none"> Not required
	<ul style="list-style-type: none"> Error-compensates IMU gyro, accel'r, attitude, attitude rate readouts 	<ul style="list-style-type: none"> Error-compensates AHRU, attitude, attitude rate readouts 	
WASM	<ul style="list-style-type: none"> Error-compensates and resolves airspeed into C Frame and subtracts from VSTM velocity to obtain wind vector 	<ul style="list-style-type: none"> Error-compensates and resolves wind and airspeed into C Frame vectors for VSTM ADR operation 	<ul style="list-style-type: none"> Not required

From Table III it is also evident that a high degree of interdependence exists between the separate DR modules. This, as will be seen, is in direct contrast to the R modules, which are essentially mutually independent.

(2) Reference Navigation Measurement Modules

This group includes the reference altitude module (ALTM), the position fix module (POSM), and the transceiver data processing module (TDPM). In general, each of these hardware-specific modules executes two types of operation. First, it accomplishes the processing of input sensor data from its particular sensor or input source (and in the case of the TDPM, provides rate aiding control feedback as well) into an estimate of some fundamental navigation quantity (e.g., barometric altitude, radio pseudorange). Second, it synchronously computes a second estimate of the same navigation quantity based on the basic DR navigation module outputs and forms the synchronous difference. These synchronous differences form the basic input measurements used by the Kalman filter to subsequently estimate and correct D and R module-associated navigation quantities. Since these R modules are mainly independent of one another, they are discussed in turn in the following paragraphs.

(a) Reference Altitude Module (ALTM)

The functions executed by this module depend on whether the vehicle is on the ground or airborne, and whether or not barometric altitude is available, as summarized in Table IV. Note that synchronous differencing of the DR and reference altitude measurements is specified in order to remove vehicle dynamics. This technique is uniformly specified for all R modules.

(b) Position Fix Module (POSM)

This module simply converts panel-inserted visual position fix data from input coordinates (e.g., latitude/longitude/altitude) into an internal C frame-referenced position vector, and synchronously differences this vector with the corresponding DR-generated position vector.

(c) Transceiver Data Processing Modules (TDPMs)

The design technique utilized in establishing the overall TDPM module group was a detailed examination of the functional tasks required for the various emitter types. Three basic emitter/user transceiver configurations were identified by this effort: the Ground, the Airborne, and the Satellite Emitter configurations. A set of overall, all-configuration functional tasks was established and organized into a corresponding set of TDPM modules. Within each module the attendant functional tasks were then further organized in terms of their use by configuration type.

TABLE IV. ALTM: SUMMARY OF OPERATIONS AND USE BY REFERENCE ALTITUDE MODE

<div style="text-align: center;"> Aircraft Status CADS Baro Altitude Availability </div>	Air		Ground
	Available	• Ref Alt = Error Compensated Baro Alt • Differences** DR/Ref Alt	• Baro Alt = Field Alt* • Ref Alt = Field Alt* • Differences DR/Ref Alt
Not Available	• Ref Alt = Pseudo Alt • Decays Pseudo Alt • Differences DR/Ref Alt		• Ref Alt = Field Alt • Differences DR/Ref Alt

*Panel-inserted field altitude assumed available.

**Synchronous differencing

The modules established by this functional organization were:

- Emitter Word Processing (TEWM)
- Propagation Correction (TPCM)
- Range and Range Rate Generation (TRRM)
- Kalman Measurement Observables (TMOM)
- Antenna Lever Arm Compensation (TALM)
- Kalman Measurement Matrix (TMM)
- Data Statistics Generation (TDSM)
- Acquisition and Aiding (TAAM)

An important design feature which has been incorporated in the module definition is the combination of both range and range rate calculations within the same modules, since these entail almost identical mathematical operations and from a programming structure standpoint could therefore share the same operational subroutines with only a variation of input and output parameter definition. The design also embeds a single propagation link error state definition which represents the amalgamated effect of numerous algorithmic uncertainties in determining the exact link error. The inclusion of an expanded error state vector of increased dimension was not considered as being warranted due to the basic unobservability of the various link error contributors.

It should be noted that the radio navigation treatment in this document is almost exclusively LOS-oriented, since attention in Phase II was concentrated on this type, rather than on the earth mode type, of radio signal. However, a brief joint Northrop/Magnavox review of the LOS radio navigation module specifications presented in subsection III.3.c of this report revealed that five of those (the TEWM, TALM, TRRM, TMOM, and TMM modules) would require only minor revision to additionally accommodate earth mode emitter processing, two others (TDSM and TAAM) would need careful review to ascertain how much modification would be necessary, and only one (TPCM) would clearly require major extension.

(3) Kalman Filter Modules

There are eight Kalman Filter (K) modules, falling into four distinct conceptual groups as follows:

- Prediction Modules: Estimate/covariance Matrix Time Update Module (KTUM), and the Time Update Matrix Generation Module (KTMM)
- Measurement Preprocessing Modules: Measurement Matrix Generation Module (KMMM), and the Measurement Reasonableness, Combination, and Optimal Selection Modules (KMRM, KMCM, KMOM)
- Filtering Module: Estimate/Covariance Matrix Filtering Update Module (KFIM)
- Control Module: Estimate/Processor Control Module (KCOM).

The functions of these modules are best understood against the background of the fact that, because of the extent of the computations required to fully execute one cycle of all Kalman operations even when only a small navigation system error model is incorporated in the filter design, the Kalman execution cycle is of necessity considerably longer than either the DR module execution cycles or the even slower R module cycles. Typical values, for example, might be a 0.1-second DR cycle, a 1.0-second R cycle, and a 10-second KF cycle.

In order to accurately track significant system time-variable error dynamics (by computing their effect after the fact) the error estimate produced by the filter is purposely made to lag essentially one KF cycle behind the real-time error behaviour. The control fed back to other processor modules by the filter must therefore be compensated for this lag to avoid the destabilizing effect of delay in the stationary portion of system error dynamics. For these reasons, the various K modules operate asynchronously, some conducting essentially last-cycle-related, and some current-cycle-related, operations.

With this as background, the roles of each of the modules within the above groups during a full-operation Kalman cycle are as follows:

- Prediction Modules:

KTUM: Time updates KF error estimate and associated covariance matrix across last KF cycle, using time update matrices generated by KTMM in last KF cycle.

KTMM: Generates current-cycle time update matrices for use by KTUM in next KF cycle.

- Measurement Preprocessing Modules:

KMMM: Generates current-cycle-measurement/KF cycle endpoint-synchronizing measurement matrices for use by KMRM, KMCM, and KMOM in next KF cycle.

KMRM: Generates current-cycle statistical reasonableness tests on candidate last-cycle measurements (and their associated matrices).

KMCM: Combines (linearly or nonlinearly) last-cycle measurements (and their associated matrices) which have passed KMRM reasonableness tests.

KMOM: Optimally orders current-cycle KMCM output (last-cycle) measurements (and associated matrices) for use by KFIM.

- Filtering Module:

KFIM: Updates KF error estimate and associated covariance matrix using KMOM outputs (last-cycle measurements and associated matrices). Resulting estimate and covariance matrix relate to start of current KF cycle.

- Control Module:

KCOM: Predicts KFIM estimate to end of current cycle and computes appropriate corrections to DR and R module navigation variables, and to KF estimator. Applies the former to DR and R modules at end of current cycle, and applies estimator correction generated by last-cycle KCOM operation to this-cycle KFIM estimate (start-of-cycle estimate).

Each of the functions executed by each of these modules has been partitioned. That is, instead of algorithms formulated to process the full error state estimate vector (and all its associated vectors and matrices) essentially as a single entity, the algorithms have instead been uniformly formulated to process a set of much smaller function- and hardware module-oriented partitions, which together comprise the equivalent of the full-state algorithms.

There are several levels of this partitioning, as follows. At the broadest level is the partitioning of the overall state x into a DR navigation-related substate, x_D , and a reference navigation-related substate, x_R . In particular, x_D includes all of the elements in the overall mechanized error state model which model errors in the DR navigation module variables, and x_R includes all those elements which model errors in the R module navigation variables.

Each of these principal substates is in turn further partitioned into more specific substates. Specifically, the D substate is broken down into position and velocity error substates which are common to all DR navigation modes (and which model VSTM errors), plus a set of mode-specific substates for each particular DR mode. For example, in IDR, these additional substates would probably include at least a platform-to-computer misalignment substate, and -- depending on the model depth required for the specific processor application -- selected platform drift rate and acceleration measurement error substates (note that these model PLAM errors).

The R substate is correspondingly decomposed into a set of R navigation module-specific substates. For example, the n th emitter net error substate, which models the errors associated with pseudorangeing on emitters of a particular net, might range from one including a common user-emitter net clock error substate plus an emitter ephemeris error substate plus separate propagation error substates for each emitter in the net, to no modeling at all -- depending on the model depth required and/or feasible.

Note that, although it is partitioned, the filter is not artificially (and deleteriously) decoupled by simply ignoring the inter-substate covariance matrices, which embed the vital inter-substate correlations that enable cross-correction of errors by measurements which do not directly measure these errors. These matrices are retained and updated so long as both substates concerned are present.

This bi-fold modularity -- via the overall, eight-module Kalman function-specific filter structure, and the uniform, intra-KF-module partitioning into D and R module-specific substate operations -- provides for an extremely flexible, but at the same time highly efficient Kalman filter design. In particular, the problem area of Kalman filter switching -- between DR modes, or of the R configuration (e.g., as emitter nets drop out or are acquired in the course of a mission) -- is dramatically simplified and systematized. Further, the reduction of conceptually difficult Kalman filtering to its essential elements using the above techniques (and at the same time emphasizing its vector-matrix character) will in general result in much more efficient programming, since the programmer can -- after a suitable learning phase -- much more easily visualize filter interrelationships and commonalities.

(4) Initialization/Switching Modules

There are six of these modules, falling into two general classes as follows:

- Initialization Modules: Navigation Start Module (NSTM) and Coarse Align Module (CALM)
- Switching Modules: DR Navigation Switching Module (DSWM), Reference Navigation Measurement Switching Module (RSWM), Kalman Filter Switching Module (DSWM), and C Frame Switching Module (CSWM).

These are discussed in turn in the following paragraphs.

(a) Initialization Modules

These modules are used to establish initial PDR navigation and to initiate preparation for subsequent ADR or IDR operation.

In particular, the NSTM -- which is executed only once, just after the operator navigation start command, and prior to first execution of any other processor module -- simply initializes the C frame to the D frame, generates initial null vector estimates of VSTM position and velocity and of KF position and velocity error substates, and assigns very large initial variances to the latter. Assuming the availability of a panel-entered initial visual fix and/or continuous LOS pseudorange data, the Kalman filter will subsequently quickly correct position and velocity to navigation-quality accuracies.*

*Vehicle maneuvering is assumed minimal during this period.

The CALM, which is used only when an unaligned platform is available, generates initial values for two of the fundamental interframe matrices -- P/L and L/C -- which are dynamically updated by the PLAM in subsequent ADR or IDR operation. (The third, A/P, is not updated based on prior values, but is directly computed from current dynamic platform attitude readouts.) In addition, the CALM accomplishes any required coarse erection and leveling of a rotationally isolated IMU (this is of course not possible for a strap-down IMU).*

When CALM operation -- which runs in parallel with, and is aided by, reference measurement-augmented PDR -- is complete, the processor is ready for sequencing into ADR or IDR, depending on which platform is available. When both are available, ADR can be initiated and used for DR navigation (using the prealigned AHRU) while IMU alignment is under way.

(b) Switching Modules

These modules are used to switch between DR navigation modes and between reference navigation measurement configurations, depending on navigation hardware availability. In particular the DSWM, RSWM, and KSWM respectively accomplish the inter-DR-mode switching of the DR modules, the inter-R-configuration switching of the R modules, and the corresponding, intra-KF-module D and R substate partitions switching. The CSWM, on the other hand, switches all affected D and R module variables from one C frame to another, when required and specified by the operator. Kalman module variable C frame switching is embedded as a KSWM submodule. The switching modules are discussed in turn in the following paragraphs.

The DSWM accomplishes two main functions. First, it selects the appropriate DR mode based on current DR navigation equipment availability. Second, it appropriately initiates CALM operation if required for aggradation to ADR or IDR, initiates any new-mode-only DR module variables, and sets up intra-DR-module execution of those DR module subsets appropriate to the new mode.

The RSWM also accomplishes two main, corresponding but simpler functions, since the R modules, unlike the D modules, are essentially mutually independent. First, it selects which R modules are to be executed, and in what mode (e.g. reference altitude modes) based on current R navigation equipment availability. Second, it appropriately initiates any new-signal acquisition and tracking if required in the case of radio pseudorange equipment, initiates any variables required by start or restart of any module, and sets up intra-module execution of the selected R modules in the appropriate modes.

*Only passive processor interfacing with the AHRU is assumed in the current processor definition. The AHRU is assumed to be independently aligned prior to its use by the processor, which at no time generates AHRU torquing rate controls, but only passively uses its attitude inputs in conjunction with TAS to conduct ADR navigation.

The KSWM carries out KF module switching which is compatible and synchronous with both DR navigation mode and R configuration switching. Since such switches can occur at a faster rate in certain situations than the KF cycling rate, the KSWM sets up temporary, mode-change-type-dependent bypassing of certain KF modules conducting lower priority functions, in favor of modules conducting higher priority functions, to conserve time with minimal impact on accuracy. For example, if the switch involves a DR mode change only, then all KF measurement use and control operation modules are temporarily bypassed, to enable the prediction modules (KTMM, KTUM) to maintain error estimate and covariance matrix continuity and currency despite the time-consuming DR error model switching operations which the mode switch requires. On the other hand, if the switch involves only an R configuration change, then only the KCOM needs to be bypassed (to avoid time-consuming adjustment of its prediction operation, since the changes to the measurement use modules are trivial and require little time).

Because of the D and R module-oriented Kalman filter state partitioning, maintaining continuity and currency of the error estimate and covariance matrix at a mode or configuration switch reduces to implementation of the following simple rules:

- Discontinue updating of, and discard all preswitch-only substate estimate vectors and covariance matrix partitions.
- Continue updating (using new-mode updating relationships) of all pre- and postswitch-common, substate estimate vector and covariance matrix partitions.
- Initialize and initiate new-mode updating of all postswitch-only, substate estimate vectors and covariance matrix partitions.

Finally, the CSWM, in conjunction with the Kalman filter C frame switching submodule of the KSWM, switches all DR, R, and KF module variables which are C frame referenced, to their new values with respect to the new C frame. In order to simplify overall processor switching requirements, these variable transformations are delayed until the end of the KF cycle in which the operator has initiated the C frame change, and are then executed in a single pass through the required computations.

g. Special Processor Concepts and Capabilities

This subsection deals with a variety of special concepts and capabilities associated with the processor, which, because they are of unusual interest and value, need emphasis. There are three main areas treated here: (1) switchable uniframe navigation, (2) Kalman filter partitioning, and (3) Kalman filter measurement preprocessing techniques. These are discussed in turn in the following paragraphs.

(1) Switchable Uniframe Navigation

The generalized mission requirements constraints on processor design outlined in subsection 2 above included in particular the need to navigate in any of a variety of either geodetically or locally referenced coordinates on missions of different types, or even in different phases of the same mission.

The approach adopted to simplify and unify processor characteristics in this regard consisted in the selection of a single type of earth-fixed, Cartesian coordinate frame in which the basic navigation computations could be executed, independent of mission type. On missions, or during mission phases, where global navigation is required, this frame is earth fixed and earth centered, with its orthogonal axes aligned along the principal axes of the earth (i.e., polar and equatorial axes); on the other hand, on missions, or during mission phases, where localized navigation is needed, although still earth-fixed, the frame is now centered at some convenient local point (e.g., the touchdown point in ILS), and the axes are aligned in some locally, operationally convenient way (e.g., along, across, and vertical to the runway). A significant property of these frames, since they are nonrotating with respect to one another (both are fixed in the earth), is that the basic navigation and navigation error behavior are almost exactly, functionally the same for both frames. Thus essentially the same navigation and Kalman filter update equations can be used by the processor for global or tactical missions, or, with appropriate (and simple) navigation variable switching at transition, for missions involving both global and tactical phases.

The processor therefore essentially carries out continuous navigation in and with respect to a single type of coordinate system throughout any mission, using essentially a single set of overall navigation computations. User position initialization, emitter position, and other local reference point position and velocity data must of course be transformed from the coordinates in which it is available into this central computational frame, so that all relative navigation and guidance can be carried out uniformly within this frame. The generalized vector-matrix equations which underlie this capability are derived in Appendices II, III, IV, and V.

(2) Kalman Filter Partitioning

The breakdown of the overall state vector into a set of module-related, partitioned substates has been discussed earlier. This outlines the basic concepts of, and advantages provided by the partitioning.

The fundamental unpartitioned (full state) Kalman filtering operations are (a) the time update or prediction operation, (b) the measurement update or filtering operation. Both of these are essentially updating operations on the state vector (x) and its associated covariance matrix (P).

The mathematical, full-state formulations* are:

● Time Update

$$\dot{\phi} = A\phi \quad (\phi_0 = I) \quad (1)$$

$$x = \phi x \quad (2)$$

$$P = \phi P \phi^T + R \quad (3)$$

● Measurement Update

$$b = PM^T/Q \quad (Q = MPM^T + C)^{-1} \quad (4)$$

$$x = x + b (Y - Mx) \quad (5)$$

$$P = P - Qbb^T \quad (6)$$

where A is the overall error state differential equation coefficients matrix, ϕ is the error state transition matrix, R is the error state noise matrix, Y is the measurement, M is the measurement matrix, C is the measurement noise, and b is the gain vector.

The partitioning of the full state x is defined by:

$$x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$

where each x_s ($s = 1, 2, \dots, n$) is a module-oriented, partitioned substate of x . The corresponding partitions of A, ϕ, P, R, b , and M (Y and C are assumed scalars) are all double-indexed to indicate the substates they relate; e.g., $A_{ss'}$ is the set of error state differential coefficients which dynamically couple the error substate s' into the error substate s .

*These have been purposely simplified, and simplifying assumptions have also been made about some of the retained auxiliary matrices (i.e., Y and C are scalars), to maintain clarity of ideas.

By the laws of matrix algebra, equations (1) through (6) above can be partitioned into:

$$\dot{\phi}_s = \sum_{i=1}^n A_{si} \phi_{is} \quad (\phi_{sso} = I, \phi_{ss'o} = 0) \quad (7)$$

$$x_s = \sum_{i=1}^n \phi_{si} x_{is} \quad (8)$$

$$P_{ss'} = \sum_{i=1}^n \sum_{j=1}^n \left(\phi_{si} P_{ij} \phi_{js'}^T \right) + R_{ss'} \quad \left(P_{s's} = P_{ss'}^T \right) \quad (9)$$

$$b_s = \sum_{i=1}^n P_{si} M_i^T / Q \quad \left(Q = \sum_{i=1}^n \sum_{j=1}^n M_i P_{ij} M_j^T + C \right) \quad (10)$$

$$x_s = x_s + b_s \left(Y - \sum_{i=1}^n M_i x_i \right) \quad (11)$$

$$P_{ss'} = P_{ss'} - Q b_s b_{s'}^T \quad \left(P_{s's} = P_{ss'}^T \right) \quad (12)$$

where s, s', i , and j all range from 1 to n .

The required summations in these equations can either be simplified or in many cases even entirely eliminated by appropriately ordering and organizing the selected substates. For example, if A is organizable into a pseudodiagonal form (this is in fact the case with the combined R substates) then (7) through (9), for the R substates, reduce to:

$$\dot{\phi}_s = A_s \phi_s \quad (\phi_{so} = I) \quad (13)$$

$$x_s = \phi_s x_s \quad (14)$$

$$P_{ss'} = \phi_s P_{ss'} \phi_{s'}^T \quad (15)$$

For another example, if A is organizable into a pseudo upper-diagonal form (this is in fact the case with the combined D substates in any mode) then, assuming say, that A and ϕ have the partitioned structures:

$$A = \begin{bmatrix} A_{11} & A_{12} & 0 \\ 0 & A_{22} & A_{23} \\ 0 & 0 & A_{33} \end{bmatrix} \quad \phi^* = \begin{bmatrix} \phi_{11} & \phi_{12} & \phi_{13} \\ 0 & \phi_{22} & \phi_{23} \\ 0 & 0 & \phi_{33} \end{bmatrix}$$

*It can be straightforwardly demonstrated, using the well-known properties of the transition matrix [all of which are based on equation (1)], that if A has the structure shown, then ϕ must have the structure shown.

then (7) through (9) (for the D substates) would reduce to:

$$\dot{\phi}_{ss'} = \sum_{i=s}^{s'} A_{si} \phi_{is}, \quad (s \leq s', \phi_{ss0} = I_0, \phi_{ss',0} = 0) \quad (16)$$

$$x_s = \sum_{i=s}^n \phi_{si} x_i \quad (17)$$

$$P_{ss'} = \sum_{i=s}^{s'} \sum_{j=1}^{s'} \left(\phi_{si} P_{ij} \phi_{js'}^T \right) + R_{ss'}, \quad \left(s \leq s', P_{s's} = P_{ss'}^T \right) \quad (18)$$

In (16), (17), and (18), full advantage has been taken of the structures of A and ϕ , to edit out almost all null ϕ and A submatrices.

In particular, equations (14), (15), (17), and (18) constitute a very attractive basis for the design of the KTUM module. The programmer, who is always primarily concerned with the critical program execution time-versus-storage requirements balance tradeoffs, has at his disposal a set of compact, completely indexed (and indexed in a D and R module-oriented way), already fast (because nearly all null submatrices have already been edited out) equations, in which is embedded a small set of easily identifiable, candidate common vector-matrix subroutines (summation and multiplication). He can optionally -- depending on his requirements and the computer involved -- increase speed by uniformly straightlining, instead of indexing, all indicated operations and subroutines, or at the other extreme he can decrease speed (but reduce storage requirements) by fully indexing all operations. Intermediate decisions result in intermediate speed versus storage consequences.

A similar programming flexibility with regard to the filtering module (KFIM) design is inherent in equations (10) through (12), where in particular an added flexibility in programming is obtained by noting that the indicated summations need be carried out only for the substate indices which have non-null relationships with the measurement Y; i.e., with the non-null submatrices of M. For example, if the measurement Y is a simple two-way range measurement taken synchronously with the KF cycle endpoint, then only the position substate partition of M (which is simply the unit LOS vector transposed) is non-null (assuming that propagation errors are not modeled), and therefore only the index corresponding to the position error substate need be considered in the summations shown in equations (10) and (11).

Correspondingly, equations (13) and (16) furnish an equally attractive starting point for KTM module algorithm design. Note that, because of the structure of A, the on-(pseudo) diagonal, DR transition submatrix differential equations generated by equation (16) are of the same simple, autonomous form as those of equation (13). This means that independent solutions can be generated for all of the (pseudo) diagonal transition submatrices. Further, careful examination of equation (16) leads to the conclusion that the off-diagonal, substate-coupling transition submatrices can also be separately (but not independently) generated, using the on-diagonal submatrix solutions as forcing functions.

All the non-null partitions of the overall transition matrix can therefore be generated separately, some completely autonomously, others forced by the autonomous solutions. These partitions can then of course serve as direct and natural inputs to KTUM time update operations based on equations (14), (15), (17), and (18). Further, the fact that they can be generated separately allows for the very attractive possibility that each can be updated at a rate consistent with its own dynamics (i.e., its own A matrix). That is, those transition submatrices whose dynamics are essentially constant over one or more KF cycles need be computed only that often, while those whose dynamics are rapidly changing can be updated as fast as necessary within each KF cycle.*

(3) KF Measurement Preprocessing

This paragraph discusses the wide variety of KF measurement preprocessing techniques which have been considered in this development to date. Some of these were and are in common use, while others, to the author's knowledge, are original with Northrop during this development. In any event, all are important design tools, not only for preprocessing the range of reference navigation measurement types which have been considered to date for processor use (i.e., radio pseudorange, altitude, and visual position fix data), and which have largely motivated the development of these techniques, but for other reference measurement sensor types as well (e.g., doppler radar, stellar and landmark trackers, etc.).

There are in all five broad areas considered in the following paragraphs: (a) raw measurement**/KF estimate synchronization (KMM); (b) time smoothing of the measurements of a single type over all or part of the Kalman cycle (also KMM); (c) combination of measurements of different types (both linear and nonlinear combination) (KMCM); (d) statistically optimal, ordered selection of measurements of different types (KMOM), and (e) reasonableness testing (KMRM). In general, it is emphasized that whether none, some, or all of these techniques at present should be employed in a given application, and in what order, seems to depend to a large extent on what the mission and hardware background to the particular application is. This whole important area needs further attention to fit the processing tools defined here to the mission and system hardware requirements in as generally applicable a manner as possible.

*This attractive approach can in fact be implemented as described if KF measurements are only taken synchronously with the KF cycle endpoints. If measurements interior to the KF cycle are used, however, difficulties arise because partial-cycle transition submatrices may be additionally required to synchronize such measurements with the KF cycle endpoints. In such cases, frequency of generation of even the slow-dynamics dependent transition submatrices (but only those needed for synchronization) may be governed by the measurement data rate. This important area needs further attention.

**I.e., the single sample, mutually synchronous D/R reference measurement/DR differences.

(a) KF Measurement/Estimate Synchronization*(KMM)

Figure 4 depicts the timing of KF measurements relative to the KF endpoints, with which KF processor error estimates are synchronized.

Consider a single, synchronous, raw measurement-difference** Y_i , taken interior to the KF cycle. The time $\Delta t_{F,i}$ in Figure 4 then represents the fundamental asynchronism between the measurement of actual processor state x_i at time t_i , and the time t_F for which the filter computes its estimate of the actual processor state x_F .

Mathematically, the relationship between the measurement Y_i and the true processor error state at t_F , x_F , is simply:***

$$Y_i = M_{i,F} x_F + v_i \quad (19)$$

where v_i is measurement noise and $M_{i,F}$ is the observation matrix; i.e., the linear relationship between the measurement Y_i and the actual state x_F which the filter is estimating.**** $M_{i,F}$ can in particular be written:

$$M_{i,F} = M_i \phi_{i,F} \quad (20)$$

where M_i is the linear relationship between Y_i and x_i (the true state at time t_i , which Y_i directly measures) and $\phi_{i,F}$, the (backward) error state transition matrix from time t_F to time t_i .

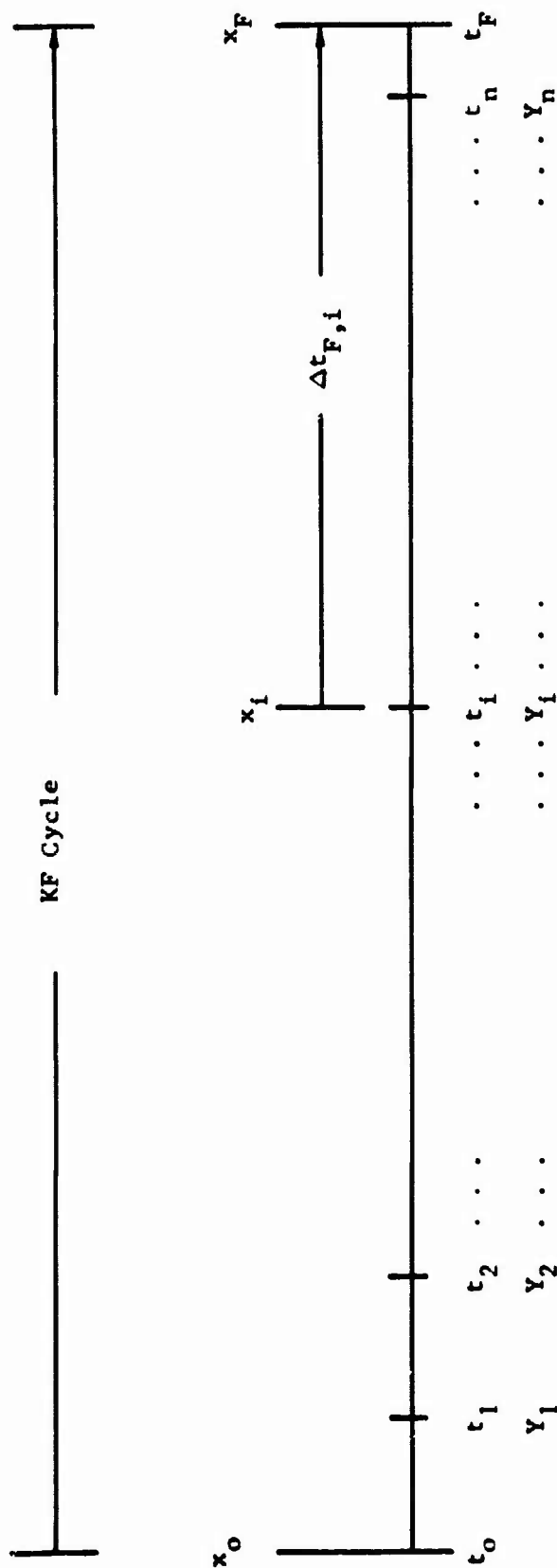
To synchronize the measurement Y_i to the error state estimate for time t_F , \hat{x}_F , the processor KF measurement-residual is therefore formulated as $(Y_i - M_{i,F} \hat{x}_F)$, to compensate the effects of actual error state transition in the interval $\Delta t_{F,i}$. Failure to do this [i.e., use of just $(Y_i - M_i \hat{x}_F)$], can lead to serious errors in KF operation.

*See also Appendix XII.

**It is emphasized here again that synchronous, D/R measurement differencing essentially removes vehicle dynamics, leaving only the dynamics of processor error in its overall estimates (e.g., VSTM position and velocity) of vehicle dynamics.

***System error state noise and control have purposely been neglected here to simplify the discussion.

****See Appendix VI.



t_o, t_F : KF cycle endpoints (KF processor error estimate synchronization times)

x_o, x_F : Actual processor error state at times t_o and t_F

t_i : Times of KF raw measurement availability

Y_i : Available KF raw measurements

$\Delta t_{F,i}$: Asynchronism (delay) between Y_i and x_F

Figure 4. Kalman Measurement/Estimate Timing Diagram

For example, suppose Y_i is a two-way range measurement, so that, neglecting propagation errors, Y_i is essentially a measurement of the component of processor position error along the line of sight (and the position error partition of M_i is in fact just the transposed unit LOS vector). If a significant uncompensated velocity error exists along the LOS at the time of measurement, then use of the uncompensated residual formulation above is tantamount to neglecting that part of the position error at t_F due to propagation of the velocity error at time t_i in the interval, $\Delta t_{F,i}$. The accuracy of both KF position and velocity error estimation could therefore be significantly affected.

The compensation actually applied is more general than implied by this example, taking additionally into account (1) any control rates applied to the estimator (e.g., those modeling the leveling control rates actually applied to the IMU in IDR) in the $\Delta t_{F,i}$ interval, since these can, independently of other effects, produce significant velocity errors, and (2) vehicle dynamics-dependent velocity errors generated by vehicle maneuvers in the $\Delta t_{F,i}$ interval (e.g., velocity errors produced in IDR by platform/computer misalignments during aircraft maneuvers).

(b) Measurement Time Smoothing (KTM)*

If the number of measurements Y_i (for the moment, assumed here to be of a single type; e.g., all LOS pseudorange measurements on a single emitter) in a single KF cycle is large, then time smoothing techniques -- to an extent and in a form governed by many factors -- can be applied.

These techniques, like the measurement combination techniques discussed in paragraph (c), are desirable to the extent that they reduce the number of measurements which must be processed by the time-consuming KFIM operations (i.e., the actual Kalman filtering of the measurements) into a smaller, prefiltered set of measurements. When they are used, accuracy is thus traded off to gain execution time.

Perhaps the simplest approach is to straightforwardly average the data Y_i ; i.e., use the average:

$$\bar{Y} = \frac{1}{n} \sum_{i=1}^n Y_i \quad (21)$$

as a Kalman filter measurement. Generalizing on the results of paragraph (a), however, such a measurement should be compensated by use of the observation matrix:

$$\bar{M}_F = \frac{1}{n} \sum_{i=1}^n M_i \phi_{i,F} \quad (22)$$

*See Appendices VII and VIII.

Generation of this matrix is simplified (1) if the data is equispaced; (2) if the M_i can be treated in common as a constant matrix (e.g., if the emitter is a distant navigation satellite, so that its LOS is nearly fixed), and (3) if the pertinent submatrices of $\phi_{i,F}$ depend on only slowly varying dynamics (e.g., the vehicle is not maneuvering). Under these special circumstances, \bar{M}_F can be computed in a single, closed-form computation. If significant data rate irregularity, LOS directional change, and/or vehicle dynamics are present, however, \bar{M}_F must be computed recursively, which requires a computation corresponding to each measurement in the average. The extent to which executing these relatively more time-consuming recursive computations is feasible depends on, among other things, computer speed and processor accuracy requirements for the particular application being considered.

If the measurement data rate is sufficiently high, either formulation for \bar{M}_F (recursive or single-pass) can be simplified by condensing (i.e., pre-averaging) the measurements over short time intervals onto the interval centerpoints and using these as a basis for \bar{M}_F generation. For example, if the measurement data were such as to much more densely cover the KF cycle interval shown in Figure 4, it might be profitably condensed into n measurements Y_1, Y_2, \dots, Y_n , each consisting of the local average of the actual measurements centered on t_1, t_2, \dots, t_n and \bar{M}_F could be computed as if there were only n measurements. The viability of this technique is of course dependent on the adequate plus-and-minus cancellation of local velocity-into-position error propagation effects over the short averaging intervals.

(c) KF Measurement Combination (KMCM)

To this point, the discussion has focused on preprocessing KF measurements of a single type. This paragraph deals with the precombination of different types of raw (or KF endpoint-synchronized or time smoothed) KF measurement differences before KFIM use. Two principal types of measurement combination are discussed here: linear and nonlinear. Of these, several generally applicable linear techniques are discussed, the purpose of each of which is principally -- like the linear time-smoothing techniques discussed above -- to reduce the computational load on the computer at some (as yet unknown) cost in accuracy. On the other hand, only a single, more or less special-purpose, but quite important nonlinear combination algorithm is discussed, whose purpose is to enable use by the Kalman filter of LOS net pseudorange data in the face of large LOS directional uncertainties.

- Linear Techniques: Two specific techniques -- space averaging, and the familiar hyperbolic differencing -- are discussed here; there is also a final, brief general discussion of other linear techniques.

- Space Averaging:* One of the problems often associated with use of a Kalman filter to accomplish statistically optimum radio pseudorangeing, is the need to carry a large -- and therefore computationally costly -- propagation delay error model in the filter. This technique can prove valuable in such situations by eliminating the need for such a model.

Given a set of either actually simultaneous multichannel-derived or computationally synchronized** single-channel-derived range measurement differences from a number of different emitters, this technique involves simply first converting each of these into a corresponding LOS error vector, vectorially averaging*** all of these vectors, and using the resulting, average error vector as a KFIM (single 3x1, or three 1x1) measurement.****

The underlying rationale here is simply that since the emitter directions will tend to be uniformly distributed, the error in the averaged measurement will be significantly reduced. For example, if all the n emitters are producing data of the same statistical quality, then the standard deviation of the radial error associated with their average is $1/\sqrt{n}$ times that associated with any one of the vectors separately.

- Hyperbolic Differencing: This well-known technique, viewed from the standpoint of the more general pseudorangeing process (of which it is a special case), implemented by the processor, is another special-purpose, linear measurement combination technique.

This technique, which essentially consists of linearly differencing pseudorangeing measurements in pairs, thereby eliminates emitter net-receiver clock phase difference from the resulting measurements. There is therefore also no need to carry a storage- and time-consuming clock error model in the Kalman filter.

*See Appendix VII.

**E.g., KF endpoint-synchronized, using the technique described earlier.

***This can be a simply weighted average if emitters of several different types are involved.

****The KFIM observation matrix used to process this averaged measurement is a simple function of the LOS directions and the endpoint-synchronizing observation matrices associated with all of the measurement differences.

Although there is no geometrical loss in positioning accuracy resulting from hyperbolic differencing of two or more pseudorange measurements (as opposed to separately processing them)*, there is a loss in both accuracy and operational capability, in that single-emitter data cannot be used (unless a clock error model is carried). This latter fact therefore represents the central tradeoff between the two approaches.

- Other Linear Combination Techniques: In the KMCM module, provision is made for assigning weights to the pseudorange measurements to be combined in a general way, which is not restricted solely to those special weights associated with the space averaging and hyperbolic techniques discussed above. This has been purposely done to allow for future inclusion of other linear combination techniques.
- Nonlinear Technique:** An important processor design problem in the LOS pseudorange area centers on the proper use of LOS net pseudorange measurements in prospective operational situations where the user/emitter relative (3-d) position uncertainties are comparable in size to the actual user-emitter ranges themselves. This produces large LOS directional uncertainties which preclude KFIM use of the normally formulated pseudorange measurement differences in conjunction with their attendant, normally formulated observation matrices, since the linear measurement-state relationships inherently assumed in the latter no longer hold.

Two common operational situations in which this problem can occur are (1) navigation start-up with LOS data when little or no information about vehicle position with respect to the net is known, and (2) switching from globally referenced (e.g., NAVSAT-aided) navigation to locally referenced (e.g., target area LOS net-aided) navigation, when, although the vehicle position is accurately known in the E frame, because the local emitter net tie-in to the E frame might be coarse, vehicle position relative to this net is again uncertain.

Northrop has discovered*** a very attractive technique for solution of this problem, which allows Kalman filter estimation of vehicle position no matter how large (but of course within the computational range of the computer employed) the relative vehicle-emitter net position uncertainty.

*There is a common misconception that the hyperbolic technique suffers uniquely from "gdop" problems near emitter net baselines and their extensions. The fact is that the rho-rho and the pseudorange techniques suffer identically in this regard -- i.e., all three techniques are equally geometry-sensitive.

**See Appendix IX.

***May 1972. First published in the Multilateration Phase II Status Report No. 1, Period 11 May to 10 June 1972.

The technique simply involves using simple, nonlinear combinations of the pseudorange measurements in pairs (instead of the individual linear, separate, emitter measurements one by one) as direct KFIM input measurements. These nonlinear pair combinations are such as to produce an exact measurement-state relationship (i.e., observation matrix) and thus remove the difficulty.

This important and promising technique -- like the statistically optimal measurement selection technique discussed below -- in particular merit further investigation, development, and evaluation.

(d) Optimal Measurement Selection (KMOM)*

When several different types of radio position fixing, ranging, range-rating, and altitude data are simultaneously available, appropriate sequencing and/or selection logic must be incorporated in the processor to afford best use of the data in the real time available. Such logic can range all the way from that required simply to implement the operator's selections at all times to that necessary to automatically select and/or sequence on a more sophisticated basis, subject at most to occasional operator overrides. One design approach to the latter philosophy, which has the advantage that is is naturally compatible with the Kalman estimation theory and algorithms, is as follows. A unique feature of any Kalman (or modified Kalman) navigational filter, and one which might be put to advantage in designing the measurement selection logic of the processor, consists in the incorporation of its own error statistics. That is, an error covariance matrix which embodies the estimated variances and covariances of the errors in the various navigation error variables being estimated is automatically (and necessarily) carried and updated as an integral part of the overall filter algorithm computations. In particular, one set of computations which is routinely performed whenever a new measurement is used by the filter produces a covariance-change matrix whose diagonal elements represent the error variance decrements which reflect the improved quality of the new estimate resulting from use of the new measurement.

If sets of these variance-decrement elements -- one set for each measurement -- were computed for all of several simultaneously available measurements of different types in advance of their actual use by the filter, these could be used as a basis for several types of rather conceptually attractive, automatic measurement selection algorithms.

For example, suppose that it were desired during a particular phase of a mission, to select measurements so as to minimize vehicle radial position error. Since the variance of the radial position error is simply the sum of the three variance elements in the covariance matrix which correspond to the three components of vehicle position, then it would only be necessary

*See Appendix VII.

to calculate the radial position error variance decrement for each of the available measurements, and select for further processing that measurement which would produce the largest such decrement. This process could, for example, be activated by the operator via the control panel.

As another example, if it were desired during the weapon delivery phase of a mission to select measurements so as to minimize weapon impact miss distance, then an extension of the above technique could be used to accomplish this as follows. The extra information required here would consist of a set of sensitivity coefficients which linearly related the miss distance to the errors in the appropriate vehicle navigational variables being estimated by the Kalman filter. Given these coefficients, which would in general be expressible in terms of already computationally available weapon delivery variables, a set of miss distance decrements -- one for each measurement -- could be computed, and that measurement which yielded the largest such decrement selected for further processing from among the candidate measurements. This overall process might also, like that in the above example, be actuated from the control panel as a selectable operation. The essential mathematics underlying this technique is also summarized in Appendix VII. However, a central question which would require resolution in connection with the prospective use of such algorithms revolves around whether or not the time to execute them might not be so long as to make it preferable to omit all sophisticated selection logic, and simply use the time saved in processing as many measurements through the filter as possible in accordance with some simple cyclic rule instead.

(e) Measurement Reasonableness Testing (KMRM)*

Finally, the availability of built-in Kalman filter error statistics also facilitates the incorporation of measurement data reasonableness tests as part of the measurement preprocessing logic. This type of test is in wide use in the industry.

h. Growth Potential

As indicated in subsection 1, the scope of the processor developed to date is limited to (1) basic navigation output (3-d position, 3-d velocity, and vehicle-to-computer frame angular transformation and angular rate) generation only, and (2) processing of input data from IMU, AHRU, CADS, and radio transceiver pseudorange equipments only.

However, the flexibility and generalizability which have been carefully built into the processor structure will enable easy expansion of its capabilities to also include (a) processing of input data from additional navigation sensor types, such as doppler radar, the wide class of angle-measuring or angulation (as opposed to pseudorange measuring, or ranging) devices, and (b) processing for operations closely related to navigation, such as steering, guidance, weapon delivery, ILS, etc.

*See Appendix VII.

As an example of processor navigation processing adaptability, consider the software approach to use of a strapdown doppler radar, instead of CADS TAS and a wind estimate, in conjunction with AHRU attitude data to accomplish DDR instead of ADR.*

This can be visualized as a two-step process. First, the formulation of a doppler data processing module which would include all operations necessary to convert raw doppler input signal data into error-compensated frequency shift, and finally into 3-d, airframe-referenced, groundspeed vector data. The functions of this module, like those of the processor DR modules specified to date, would be organized into functionally separate and distinct groups to allow processing at different rates (or even complete omission of certain functions), and formulated in vector/matrix terms (which should be widely applicable to the essentially vector-measurement, doppler process) to facilitate common subroutining with other modules. The computations of this module in DDR would essentially replace those of the WASM in ADR.

Second, the DSWM and KSWM (D portion only) modules would require minor modification to accommodate DDR/PDR switching instead of the (highly similar) ADR/PDR. Thus essentially only two already available processor modules would require modification -- and those only slight modification using already developed techniques discussed in this document -- without otherwise disturbing the main body of processor modules.

An example of extension of processor techniques to other, non-navigation but closely related avionics functions, consider the generation of, say, weapon delivery computations. In general, such computations have the following suggestive characteristics: (1) their principal outputs -- time and/or distance and/or velocity to go before weapon release or launch -- are straightforwardly formulable in terms of vector-matrix, locally referenced computations, and (2) these computations usually require three-dimensional position, velocity, attitude (and sometimes attitude rate) of carrier aircraft, as well as three-dimensional position and velocity of the target and in the same reference frame).

Overall, therefore, weapon delivery computations could be formulated using not only the same vector matrix techniques as already developed for processor navigation, but navigation processor outputs as principal (carrier vehicle data) inputs as well. Such a formulation would of course not only be highly compatible with the navigation processor formulation developed to date, but would share its intramodule flexibilities and other advantages as well.

*Assuming for simplicity in this discussion, a navigation hardware complement not including an IMU, but only an AHRU.

SECTION III

PROCESSOR MLI SPECIFICATION

This section presents the navigation processor specification at the machine-and-language-independent (MLI) level of definition. Overall, this section is organized into five main subsections, largely paralleling the organization of the modular processor itself. These are (1) an initial description of the overall processor modular structure, organization, and information flow, followed by the separate descriptions and actual MLI specifications for each of the principal, processor modular groups: (2) the DR (D) navigation modules, (3) the reference navigation measurement (R) modules, (4) the Kalman filter (K) modules, and (5) the initialization and switching modules.

Each module, whatever its module group, adheres to a more or less standard MLI specification format. This consists of a brief introductory description of the specific functional role of the module with regard to overall processor operations, followed by a formal specification consisting of one or more of each of the following, depending on the modular group to which the module belongs: an operations summary table, an input/output summary table, an operations flow diagram, a logic flow diagram, and a data flow diagram. Further, each module-subsection is intended to be as nearly self-contained as possible from a programmer's point of view; i.e., given only certain minimal additional machine, language, and application-specific information (e.g., relative frequency of execution of the algorithms comprising the module), he could actually program the module from this specification. Consistent with this, module and module group-specifying subsections in this section have been arranged as separate, pull-out packages, starting with a right-hand page, module title page, and ending with a left-hand page (which is blank where necessary to create a pull-out package).

Further, the submodular organization of the specification for each module, although largely standardized, still allows a wide flexibility in such important areas as alternate-algorithm substitution, order and relative frequency of algorithm execution, and so forth.

Finally, the depth of module algorithm definition varies with the module and algorithm involved, in accordance with the degree to which single, obviously preferable candidate algorithms can or cannot be specified short of further machine, language, and application-specific information. For example, processing of IDR specific force into C-frame velocity and position vectors in the VSTM can be accomplished essentially in only one way and is so specified; on the other hand, the vector gravity computation, which can be accomplished in several ways, is left as a more general, input/output identification-level specification only. Correspondingly loose algorithm specifications are also used in particular in several of the Kalman filter modules (e.g., KTMM, KMM) where both closed-form and recursive formulations are available for the same algorithm, the selection depending on the application.

1. OVERALL PROCESSOR ORGANIZATION SUMMARY

Figure 5 is the overall logic data, control marker flow, and module identification diagram for the navigation processor. In particular, the diagram centers on the dynamic navigation execution loop which includes (a) the sequential processing of the three main navigation update module groups -- i.e., the DR navigation (D) modules, the reference navigation measurement (R) modules, and the Kalman filter (K) modules; (b) the switching modules necessary to control the use of these module groups and their computational reference frame --- i.e., the DR navigation mode switching module, the R configuration switching module, the Kalman filter switching module, and the C frame switching module -- and (c) the platform-to-computer coarse alignment module. In addition, the loop includes provision for peripheral execution of any of a variety of possible navigation output computations (e.g., conversion of basic navigation processor outputs into output display coordinates which are not required to maintain processor basic navigation but use its outputs as inputs). Finally, there are two modules outside the dynamic navigation loop whose sole purpose is initial startup of basic navigation.

Entry into each module on each overall navigation loop execution cycle is governed by a marker-controlled, module use decision. These markers may in general be set (actually or conceptually) by any or all of the following means: (a) operator control, (b) hardware-controlled computer interrupts and/or predetermined (i.e., initial input-controlled) relative frequency of execution data, and (c) changes in DR navigation mode, reference navigation measurement configuration, and platform-to-computer alignment status, controlled by the DSWM and RSWM modules.

Of these, full operator control should probably be associated with the use of certain modules (e.g., CSWM, since the operator can best decide just when processor navigation with respect to a local objective area emitter net should begin), while solely automatic control should perhaps be exerted over certain others (e.g., the Kalman filter modules, since the computer can far more quickly assimilate and use the large amount of relatively cryptic, statistically based data generated by the filter). However, the whole area of operator versus automatic control is of course highly dependent on the processor application and its particular man-machine interface philosophy. Complete processor flexibility in this regard has therefore been retained by the simple device of allowing for the capability of operator intervention of any specified degree in switching modules.

Whatever the degree of operator versus automatic control embedded in the DSWM, RSWM, KSWM, and CSWM logic, it is assumed that the first two produce as respective outputs, on every main loop cycle, the basic DRMM (DR mode marker) and RMCMS (reference navigation measurement processing configuration markers), which (a) fully control the use and internal configuration of the D and R modules respectively, and (b) via the KSWM, control the use of only the corresponding appropriate D, R, and D/R Kalman filter estimate vector

DR NAV (Dynamic Reference Navigation) Path:

- Inputs:** EQPT AVAIL, NAV CONSTS, (A) (NA - Commanded by Operator).
- Modules:** CONM (NAV Constants Initial'n Module), NSTM ((PDR) NAV Start Module).
- Decision:** DR NAV UPDATE REQ? (NO/YES).
- DR NAV Mode Selection:** DSWM (DR NAV Mode Sel'n Switching Module) receives OPR CNTL, CURRENT DR NAV EQPT O/P DATA AVAIL, and DRMM (OLD). It outputs DR NAV MODE MRKR (DRMM).
- DR NAV ID Modules:**
 - CALM (Coarse Align Module):** Receives DRMM and outputs COARSE ALIGN (IDR OR ADR START).
 - CSWM (C Frame Switching Module):** Receives DRMM, DEQM, REQM, OPR CNTL, and outputs C FRAME SWITCHING (GLOBAL/LOCAL).
 - DR NAV ID Modules:** VSTM (Vehicle State Module), PLAM (Platform Module), WASM (Wind/Tas Module).

REF NAV (Reference Navigation) Path:

- Decision:** REF NAV MEASMT UPDATE REQ? (NO/YES).
- REF NAV Measurement Selection:** RSWM (REF NAV Measmt Selection Switching Module) receives OPERATOR CONTROL, CURRENT REF NAV MEASMT EQPT O/P DATA AVAIL, and RMCMs (OLD). It outputs REF NAV MEASMT PROCESSING SET (MPKPs (RMCMs)).
- REF NAV Measurement Processing:** REF NAV MEASMT PROCESSING SET (MPKPs (RMCMs)) outputs DRMM.
- REF NAV Measurement Modules:**
 - ALTM (Altitude Module):** Receives REF NAV MEASMT PROCESSING SET and outputs REF ALT MODULE.
 - POSM (Position Module):** Receives REF NAV MEASMT PROCESSING SET and outputs REF POSN FIX MODULE.
 - TRM (Track Module):** Receives REF NAV MEASMT PROCESSING SET and outputs TRM MODULE.

Legend:

- (A) - NA - Commanded by Operator
- LOGIC FLOW
- - - DATA FLOW
- DRMM - IDR or ADR or PDR
- RMCMs - SELECTED COMBINATION OF REF ALTITUDE, POSITION FIX, EM PHASE, LOS PHASE, C PHASE RATE DATA

Figure 5. Overall Navigation Processor Flow Diagram

and covariance matrix partitions by each of the K modules. The KSWM further controls use and internal configuration of the K modules as well. Finally, the CSWM controls the configuration of the (limited) C-frame-dependent portion of the VSTM module. All these switching modules, in addition to the control functions just described, also execute the required navigation variable switching attending each D mode and/or R configuration change for its pertinent module group.

Specification of an appropriate set of predetermined, inter- and intra-module relative frequency of algorithm execution data is correspondingly left entirely open, since this depends heavily on the carrier vehicle dynamical capabilities, mission accuracy requirements, computer speed, and so forth, associated with the specific processor application contemplated.

A summary description of the functions performed by each of the processor modules is included below as a compact, overall-processor, companion reference to Figure 5.

a. Start-Up Modules

- (1) CONM: Navigation Constants Initialization Module: Checks for availability of, and installs, all navigation constants required by every processor module for the given navigation equipment configuration.
- (2) NSTM: Navigation Start Module: Initializes C frame (C=E), and initializes VSTM and KFMD substates for PDR start.

b. Switching Modules

- (1) DSWM: DR Nav Mode Selection/Switching Module: Selects current DR nav mode, based on current DR nav equipment output data availability and operator control. Initializes and switches DR module and coarse align module variables and operations as required by DR mode change.
- (2) RSWM: Ref Nav Measurement Selection/Switching Module: Selects set of measurement types for R module and KF module (time update) processing, based on current reference navigation measurement equipment, output data availability, and operator control. Initializes and switches R module variables and operations as required by reference navigation processing set change.
- (3) KSWM: Kalman Filter Switching Module: Initializes and switches Kalman filter module D, R, and D/R substates and operations, as required by changes in DR nav mode or ref nav measurement processing configuration or computational reference (C) frame.

- (4) CSWM: C Frame Switching Module (Non-KF Modules): Initializes and switches D and R module variables (or substates) and operations as required by C frame change (operator controlled).
- c. CALM: Coarse Align Module: Coarse initializes (IMU or AHRU) platform-to-computer transformation and local level-to-computer transformations, and coarse levels IMU (as required) prior to IDR or ADR processor operation.
- d. DR Nav Modules
- (1) VSTM: Vehicle State Module: Continuously updates vehicle state (position and velocity) in C frame.
 - (2) PLAM: Platform Module: Continuously computes all platform-use-related quantities necessary to provide (a) C frame acceleration inputs to VSTM and control rates to platform control loops in IDR, or (b) VSTM C frame velocity, in conjunction with WASM operation, in ADR.
 - (3) WASM: Wind/TAS Modules: Continuously computes (a) C frame wind and TAS vectors for VSTM velocity determination in ADR, and (b) C frame TAS vector for wind determination in IDR.
- e. Ref Nav Measurement Modules
- (1) ALTM: Ref Altitude Module: Continuously computes reference altitude, based on RSWM-selected reference altitude mode, and synchronously differences with VSTM-computed altitude.
 - (2) POSM: Position Fix Module: Converts panel-entered visual position fix data from input to internal (C frame) coordinates, and synchronously differences the result with VSTM position.
 - (3) TDFMs: Transceiver Data Processing Modules: Acquisition- and rate-aids radio navigation (ranging) signal processing (TAAM), defines and processes emitter data word signal into emitter position, velocity and antenna lever arm data (TEWM), computes appropriate antenna lever arm corrections for the TRRM module (TALM), computes synchronous VSTM/emitter ephemeris data-based range and range rate for TMOM use (TRRM), computes signal propagation error corrections for the TMOM module (TPCM), computes D/R radio measurement-difference observables (TMOM), computes the measurement matrix (TMM) and measurement data statistics (TDSM) for KF use in conjunction with the TMOM measurement-differences.

f. Kalman Filter Modules

- (1) KTUM: KF Estimate/Covariance Matrix Time Update Module: Time updates KF estimate and attendant covariance matrix over last KF cycle.
- (2) KTMM: KF Time Update Matrix Generation Module: Generates current-cycle time update matrices for use by KTUM in next KF cycle.
- (3) KMRM: KF Measurement Reasonableness Module: Tests last-cycle measurements for reasonableness. Rejects unreasonable measurements for further KF processing.
- (4) KMCM: KF Measurement Combination Module: Linearly combines some or all of the set of reasonable, last-cycle measurements (i.e., the set passed by the KMRM) and its set of attendant measurement matrices.
- (5) KMOM: KF Measurement Optimal Selection Module: Optimally orders the set of last-cycle linearly combined measurements for use by the KFIM.
- (6) KFIM: KF Estimate/Covariance Matrix Filtering Module: Updates the KF processor error estimate and its attendant covariance matrix, using the set of last-cycle, reasonable, and linearly combined measurements (and their attendant measurement matrices) which are outputted by the KMRM, KMCM, and KMOM modules. Resulting estimate and covariance matrices are synchronized with start of current cycle.
- (7) KMMM: KF Synchronized Measurement Matrix Generation Module: Generates time-smoothed, estimate-synchronized measurement matrices for use with current cycle measurements in next KF cycle.
- (8) KCOM: KF Estimate/Processor Control Module: Generates and executes end-of-cycle KF estimate and non-KF module variable corrections and controls.

g. Special Navigation Output Modules

This is a class of prospective, special-purpose modules, which use nav processor outputs as principal inputs (e.g., output display coordinate computation module, steering signal generation module, etc.)

III.2

DR NAVIGATION (D) MODULES

SPECIFICATIONS SUMMARY

This module group, which executes basic DR navigation, consists of the central, all-mode (IDR, ADR, PDR) Vehicle State Module (VSTM), augmented by the Platform Module (PLAM) and the Wind/Airspeed Module (WASM) in IDR or ADR.

The specification for each of these three modules is composed of (a) a brief summary description of the module functions, (b) a DR mode-dependent, module operations summary table, (c) a DR mode-controlled, module operations flow diagram, and (d) a DR mode-dependent, module input/output summary table. In particular, use is made throughout each specification of the following DR mode-use set mnemonics, for identifying and grouping these operations themselves, as well as their inputs and outputs:

I,P,A = IDR, PDR, ADR modes, respectively

IPA = Set of Operations (or input/output) common to I, P, and A modes

IP = " " common to I and P modes

IA = " " common to I and A modes

PA = " " common to P and A modes

I = " " exclusive to I mode

P = " " exclusive to P mode

A = " " exclusive to A mode

Thus, for example, in the IDR mode, as the operations flow diagrams prescribe, all of the (non-null) operation sets IPA, IP, IA, and I, as identified in the operations summary table, need to be executed, and the corresponding input/output requirements are summarized against these sets in the input/output summary table.

The relative frequency of execution of each of the separate operations in the summary table is purposely left unspecified, since it is highly application-dependent. On the other hand, the order has been carefully selected such that, if followed on the first module execution cycle in any new DR mode, it leads to minimum DSWM navigation variable switching requirements. If another order is used, therefore, the DSWM logic and operations must be carefully reexamined and revised as necessary.

III.2.a

VEHICLE STATE MODULE

(VSTM)

SPECIFICATION

This module operates in all three DR modes.

In IDR, operation consists of resolution of PLAM-generated specific force into the C frame, its compensation for gravity and Coriolis accelerations, and its integration into C-frame-referenced velocity and position vectors.

In ADR, the C-frame-referenced velocity vector is computed as the sum of the WASM-derived airspeed and wind vectors, and integrated into a C-frame-referenced position vector.

In PDR, an L-frame-referenced pseudoacceleration vector is resolved into the C frame and integrated into C-frame-referenced velocity and position vectors. The pseudoacceleration vector is also appropriately time-decayed.

In particular, the C-frame-referenced vehicle position, velocity, and gravity vectors, and the geoidal altitude, are generated in all three DR modes.

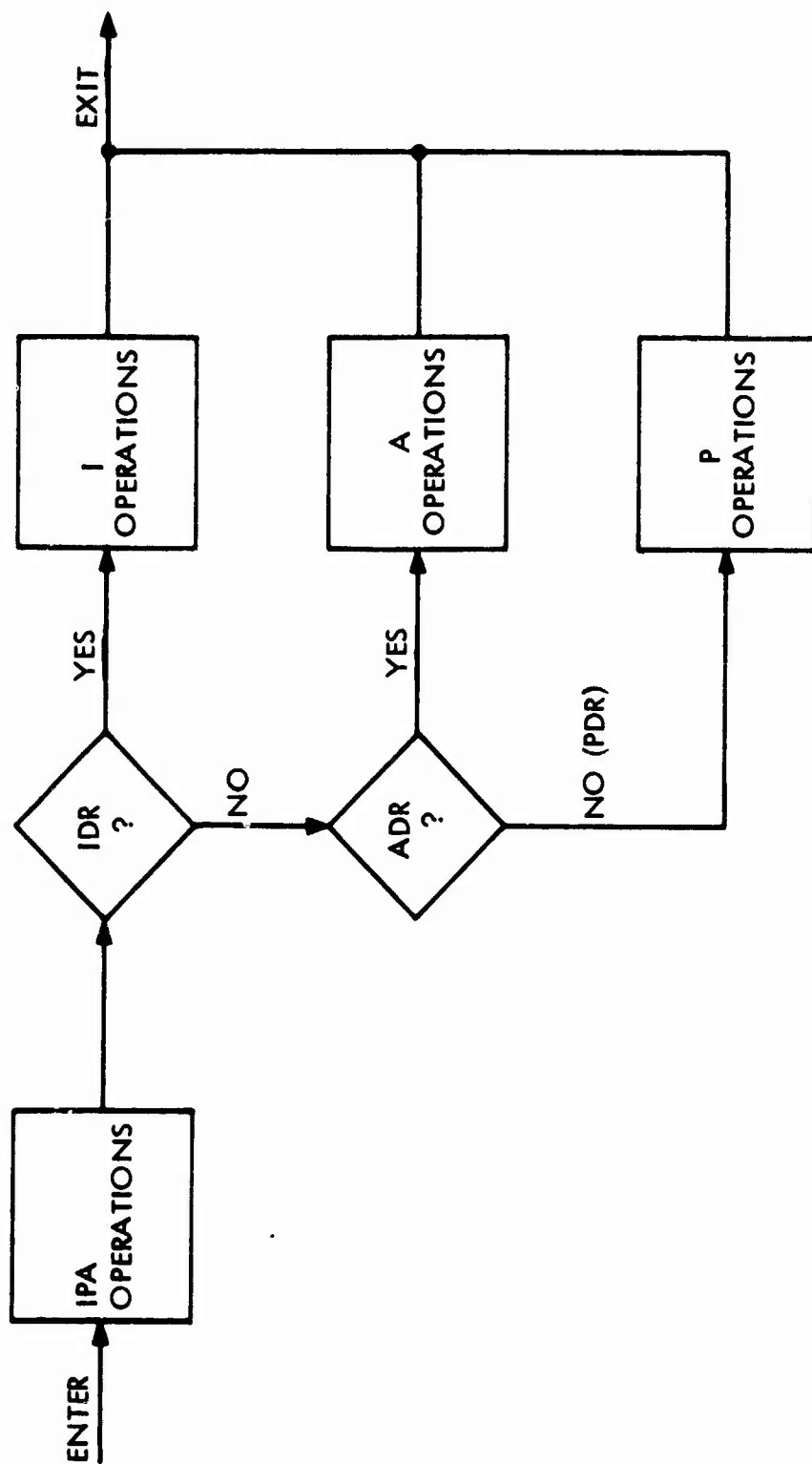


Figure 6. VSTM Operations Flow

40854

TABLE V. VSTM OPERATIONS SUMMARY

DR Nav Mode		IDR(I)	ADR(A)	PDR(P)
Operation				
Intra-KF Cycle Execution	C Frame Referenced Acceleration (in L Frame)	-----	-----	$ a_L = v ^2 - (v^T u_1)^2$ $(u_1)_L^T = [1 \ 0 \ 0] \quad (P1)$ $(v_C)_L = \beta_L - a_L (u_1)_L$
	L/C Frame Transf., $T_{L/C}$	-----	-----	$u_1 = \left \frac{g}{g} \right , \quad v = \left \frac{v}{v} \right , \quad (P2)$ $u_2 = \frac{y x u_1}{ y x u_1 }, \quad u_3 = u_1 \times u_2$ $T_{L/C} = [u_1 \ u_2 \ u_3]^T$
	Specific Force, f	$f = T_{P/C}^T f_P \quad (I1)$	-----	-----
	Velocity, v	$\Delta v = \int_{\Delta t} (f+g)$ $-2u_E/I^X v, dt \quad (I2)$ $v^k = v + \Delta v$	$v^k = v_W + v_{AS} \quad (A1)$	$v^k = v$ $+ T_{L/C}^T \int_{\Delta t} (v_C)_L dt \quad (P3)$
	Position, p	$\Delta p = \int_{\Delta t} v dt, \quad p^k = p + \Delta p \quad (IPA1)$		
	Position, p_E	$p_E = T_{C/E}^T p + C_{C/E} \quad (IPA2)$		
	Gravity, g_E	$g_E = g_E(p_E) \quad (IPA3)$		
	Gravity, g	$g = T_{C/E}^T g_E \quad (IPA4)$		
	Geoidal Altitude h	$h = p_E - p_S(p_E) \quad (IPA5)$		
	Maneuver Acceleration, β_L (L Frame)	-----	-----	$Q_{\beta L}^a = e^{-k_{\beta L} \Delta t} a$ $\beta_L^k = Q_{\beta L} \beta_L \quad (P4)$
<p>k: Variables Controlled by KCOM at KF Cycle Endpoints</p> <p>a: $a = e^{-k_{\beta L} \Delta t} a$ - Diagonal Matrix With Terms $a = e^{-k_{\beta Li} \Delta t} a_i$; $k_{\beta Li} = \frac{1}{T_{\beta Li}}$</p> <p>$T_{\beta Li}$ = Constant, or Controlled by Flight Control Data</p>				

TABLE VI. VSTM INPUT/OUTPUT SUMMARY

Inputs/ Outputs	DR Mode Subsets	IPA	I	A	P
Inputs	Dynamic	$T_C^*/E, C_C^*/E,$ Δt_p	$f_p, T_P^*/C, \Delta t_v,$ ω_E/I	v_W^*, v_A^*	$\Delta t_v, \Delta t_a$
	Constant				
Outputs	Dynamic	$v^*p^*\Delta p^*$ p_E, g_E, g^* h, p_S	$f, \Delta v^*$		$(v_C)_L, \beta_L, a_L ,$ $u_1^*u_2^*u_3, T_L^*/C,$ $Q_{\beta L}$
	Constant				

* C Frame Dependent

III.2.b

PLATFORM MODULE

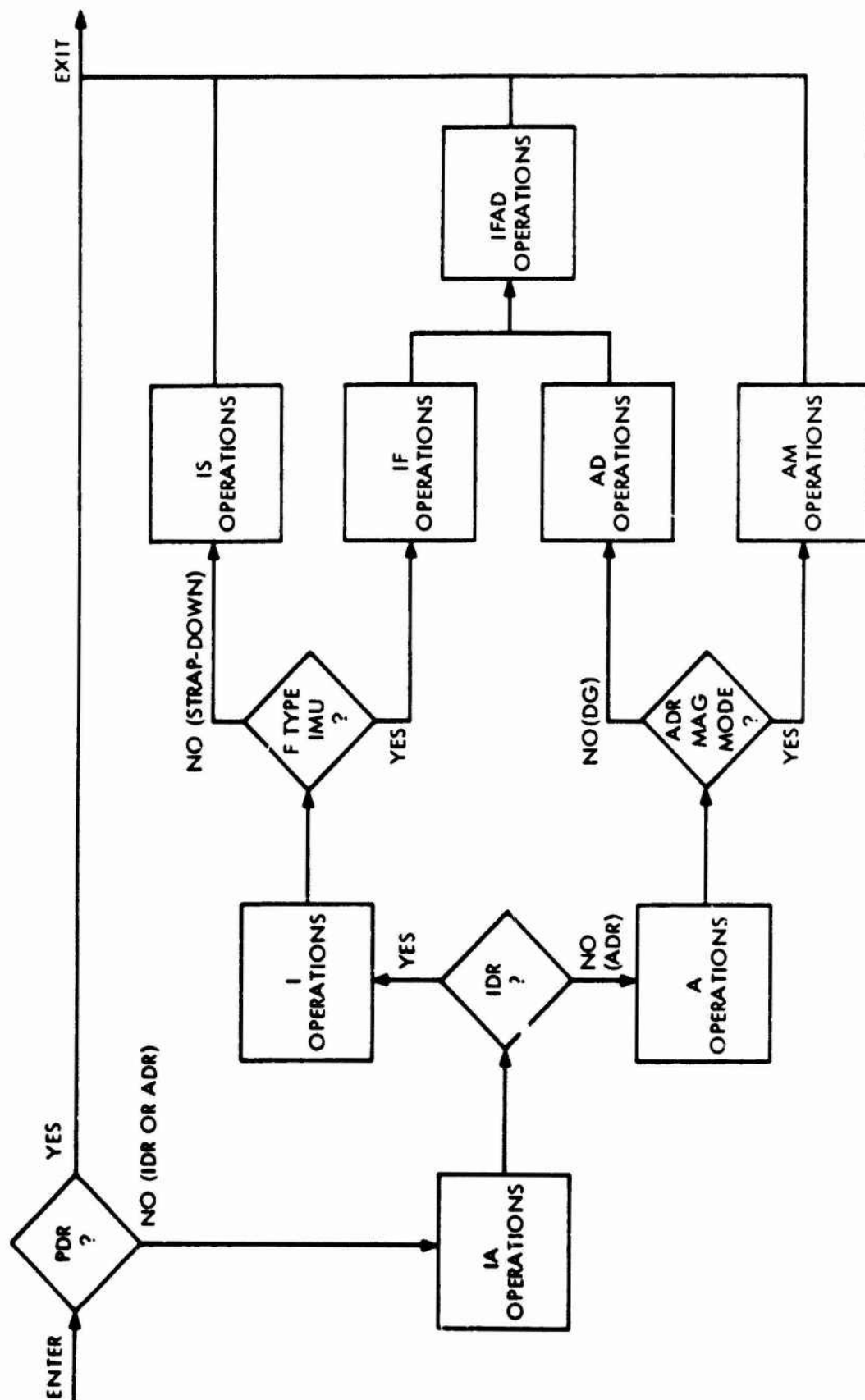
(PLAM)

SPECIFICATION

This module operates only in the IDR or ADR modes. In addition, IDR operation is further broken down into strapdown IMU-only (IS) and rotationally isolated (free) IMU-only (IF) operations, and ADR operations into those which are required only when the AHRU is in the DG mode (AD), and only when it is in the magnetic mode (AM).

Whatever the DR mode, IMU type, or AHRU mode, the PLAM always generates the following principal outputs: (a) the basic interframe transformation matrices and relative angular rate vectors between the platform, locally level, and (earth-fixed) computer frames, and (b) (if appropriate platform readout data is available) the corresponding entities relating the vehicle (=air) and computer frames.

In addition in IDR, the PLAM error-compensates IMU accelerometer outputs, shapes and outputs the platform frame-referenced specific force vector, and error-compensates and shapes IMU gyro control signals.



40857

Figure 7. PLAM Operations Flow

TABLE VII. PLAM OPERATIONS SUMMARY

DR Nav Mode		IDR(I)		ADR(A)	
Operation		Strapdown (IS)		(DG Mode (AD))	Meg Mode (AM)
		Rot. Free (IF)			
Intra-KP Cycle Execution	Earth Rate $(\omega_{E/I})_L$ (I Frame)	$(\omega_{E/I})_L = T_{L/C} \omega_{E/I}$ (IA1)			
	Geoidal Curvature Matrix K_L	$K_L = \text{Function of } h, (\omega_{E/I})_L, (\omega_{E/I})_I$ (IA2)			
	L/C Frame Ang. Rate $(\omega_{L/C})_L$	$(\omega_{L/C})_L = K_L^T \dot{L}$ (IA3)			
	L/C Frame Transf. $T_{L/C}$	$T_{L/C}^k = T_{L/C} \cdot \int_{\Delta t_{L/C}} (\omega_{L/C})_L \times T_{L/C} dt$ (IA4)			
	P/I Frame Ang. Rate $(\omega_{P/I})_P$ (IS)	$(\omega_{P/I})_P = \omega_{CYR} - \Delta\omega - \Delta\omega_k^k$ (IS1)	-----		
	P/L Frame Ang. Rate $(\omega_{P/L})_P$	$(\omega_{P/L})_P = (\omega_{P/I})_P - T_{P/L} \left\{ (\omega_{L/C})_L + (\omega_{E/I})_L \right\}$ (IS2)	$(\omega_{P/L})_P = \omega_k^k$ (IPAD1)	a	
	P/L Frame Transf. $T_{P/L}$	$T_{P/L}^k = T_{P/L} \cdot \int_{\Delta t_{L/C}} (\omega_{P/L})_P \times T_{P/L} dt$ (IA5)			
	P/C Frame Ang. Rate $(\omega_{P/C})_P$	$(\omega_{P/C})_P = (\omega_{P/L})_P + T_{P/L} (\omega_{L/C})_L$ (IA6)			
	P/C Frame Transf. $T_{P/C}$	$T_{P/C} = T_{P/L} T_{L/C}$ (IA7)			
	Platform Specific Force Calibr'n Δf	$\Delta f = \text{Funct. of } f_p, (\omega_{P/I})_P, \text{PACC}$ (IS3)	$\Delta f = \text{Funct. of } f_p, (\omega_{P/I})_P, \text{PACC}$ (IP1)	-----	
	Platform Inertl. Ang. Rate Calibr'n $\Delta\omega$	$\Delta\omega = \text{Funct. of } f_p, (\omega_{P/I})_P, \text{PGCC}$ (IS4)	$\Delta\omega = \text{Funct. of } f_p, (\omega_{P/I})_P, \text{PGCC}$ (IP2)	-----	
	Platform Specific Force f_p	$f_p = f_{ACC} + \Delta f + \Delta f_k^k$ (I1)			
	P/I Frame Ang. Rate $(\omega_{P/I})_P$ (IF)	-----	$(\omega_{P/I})_P = (\omega_{P/C})_P + T_{P/L} (\omega_{P/I})_L + \omega_k^k$ (IP3)	-----	
	Cyro Torquing Rate ω_{CYR}	$(\omega_{CYR} = \text{Strapdown Cyro Sensed Rate})$	$\omega_{CYR} = (\omega_{P/I})_P + \Delta\omega$ (IP4)	-----	
	A/P Frame Transf. $T_{A/P}$	$(T_{A/P} = \text{Const. Matrix})$	$T_{A/P} = \text{Funct. of IMU Att. Readouts}$ (IP5)	$T_{A/P} = \text{Funct. of AHRS Att. Readouts}$ (A1)	
	A/P Frame Ang. Rate $(\omega_{A/P})_P$	$((\omega_{A/P})_P = 0)$	$(\omega_{A/P})_P = \text{Funct. of IMU Att. \& Att. Rate Readouts}$ (IP6)	$(\omega_{A/P})_P = \text{Funct. of AHRS Att. \& Att. Rate Readouts}$ (A2)	
	A/C Frame Transf. $T_{A/C}$	$T_{A/C} = T_{A/P} T_{P/C}$ (IA8)			
	A/C Frame Ang. Rate $\omega_{A/C}$	$\omega_{A/C} = T_{P/C}^T \left\{ (\omega_{A/P})_P + (\omega_{P/C})_P \right\}$ (IA9)			

-- Variables Controlled by KCOM at KP Cycle Endpoints

$$(\omega_{P/L})_P = \left[\frac{(T_{P/L}^T \cdot \frac{d}{dt} T_{P/L})}{\Delta P_E^T \cdot \omega_{E/I}} \right] T_{P/C} \left(\frac{\Delta L}{\Delta t} \right) + \omega_k^k \quad (\omega^* = \omega_{E/I} \times \pi)$$

TABLE VIII. PLAM INPUT/OUTPUT SUMMARY

DR Mode Inputs/ Outputs	IA	I	A	IF	IS	AM	IFAD
Inputs	Dynamic	$h^*, v, \omega_E^*, \Delta^* L/C$	$f_{ACC}, \Delta f_k, \Delta \omega_k$	AHRU Att., Att. Rate Readouts	IMU Att., Att. Rate Readouts	$g, p_E, g $	ω_k
	Constant	$ \omega_E/I $	PACC, PGCC				
Outputs	Dynamic	$(\omega_E/I)_L (\omega_L/C)_L, (\omega_P/L)_P (\omega_P/C)_P, * (\omega_A/P)_P, \omega_A/C, T_L/C, T_P/L, T_P/C, T_A/P, T_A/C, K_L$	$(\omega_P/I)_P, \Delta f, \Delta \omega$		ω_{GYR}		
	Constant						

*C Frame Dependent

III.2.c

WIND/AIRSPEED MODULE

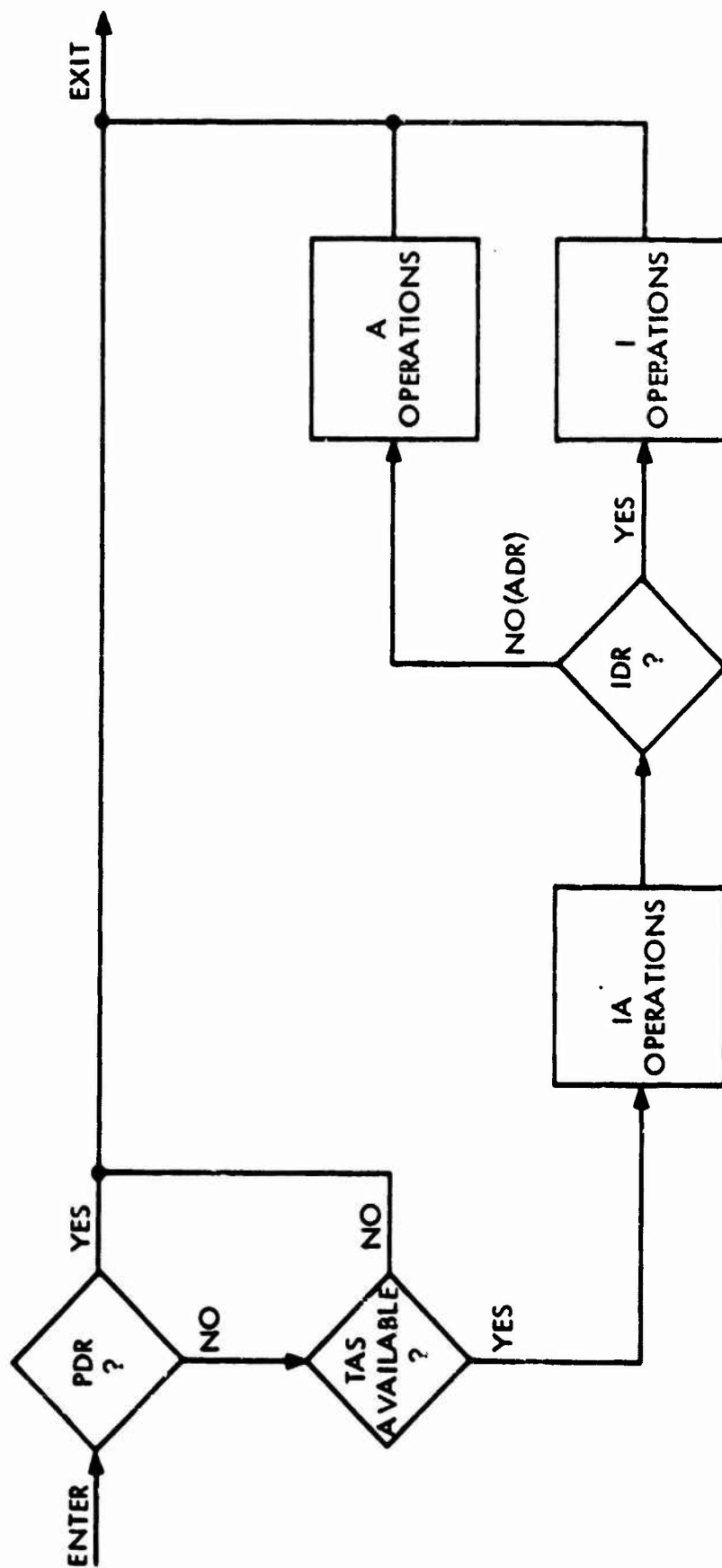
(WASM)

SPECIFICATION

This module operates only in the IDR or ADR modes.

In the ADR mode, operations involve error-compensation, shaping, and C frame resolution of CADS true airspeed and L frame wind estimates, into C frame airspeed and wind vector outputs. In addition, the wind estimate is appropriately time-decayed.

In the IDR mode, the process is reversed, and an L-frame-referenced wind estimate is continuously determined from the C-frame-referenced airspeed and groundspeed vector difference. In particular, the groundspeed vector used is just the VSTM velocity vector.



40855

Figure 8. WASM Operations Flow

TABLE IX. WASM OPERATIONS SUMMARY

DR Nav Mode Operation		IDR(I)*	ADR(A)	PDR(P)
Intra-KF Cycle Execution	TAS Calibration Δa	$\Delta a = \text{Function of } a_m$ (IA1)		-----
	Compensated TAS a	$a = a_m + \Delta a + \Delta a_K^k$ (IA2)		-----
	TAS Angle of Attack Compensation	$T_{A/A'}, k_{A/A'} = \text{Functions of Angle of Attack}$ (IA3)		-----
	TAS Vector $(v_{AS})_A$ (A Frame)	$(v_{AS})_A = T_{A/A'} k_{A/A'} a$ (IA4)		-----
	TAS Vector v_{AS} (C Frame)	$v_{AS} = T_{A/C}^T (v_{AS})_A$ (IA5)		-----
	Wind Vector v_W (C Frame)	$v_W = v - v_{AS}$ (I1)	$v_W = T_{L/C}^T (v_W)_L$ (A2)	-----
	Wind Vector $(v_W)_L$ (L Frame)	$(v_W)_L = T_{L/C} v_W$ (I2)	$(v_W)_L^k = Q_{WL}^{**} (v_W)_L^{(A1)}$	-----
KF Cycle Endpoint Execution				

*With TAS available. This module is not used in IDR if TAS is not available.

40982

k: Variables controlled by KCOM at KF cycle endpoints.

$$Q_{WL}^{**} = e^{-K_{WL} \Delta t_W} = \text{Diagonal Matrix with Terms } e^{-k_{WLi} \Delta t_W}; k_{WLi} = \frac{1}{\tau_{WLi}}$$

TABLE X. WASM INPUT/OUTPUT SUMMARY

DR Mode Subsets Inputs/ Outputs	IPA**	IP**	IA**	PA	I**	P	A
Inputs	Dynamic		$T_{L/C}^*, T_{A/C}^*, \Delta a, \Delta a_K$		v^*		
	Constant						Q_{WL}
Outputs	Dynamic		$v_W^*, (v_W)_L^*, v_{AS}^*, (v_{AS})_A^*, a, a_m, T_{A/A}', k_{A/A}'$				
	Constant						

*C Frame Dependent

**IDR with TAS available. This module is not used at all if TAS is not available.

III.3

REFERENCE NAVIGATION MEASUREMENT (R) MODULES

SPECIFICATIONS

There are three of these modules, corresponding to the three types of reference navigation measurement data assumed. These are (a) the reference altitude module (ALTM), (b) the position fix module (POSM), and (c) the transceiver data processing module (TDPM).

Unlike the D modules, where a high degree of interrelationship between modules exists, the R modules are essentially independent of one another, and each R module specification is therefore arranged by itself in this subsection as a separate, pullout package.

III.3.a

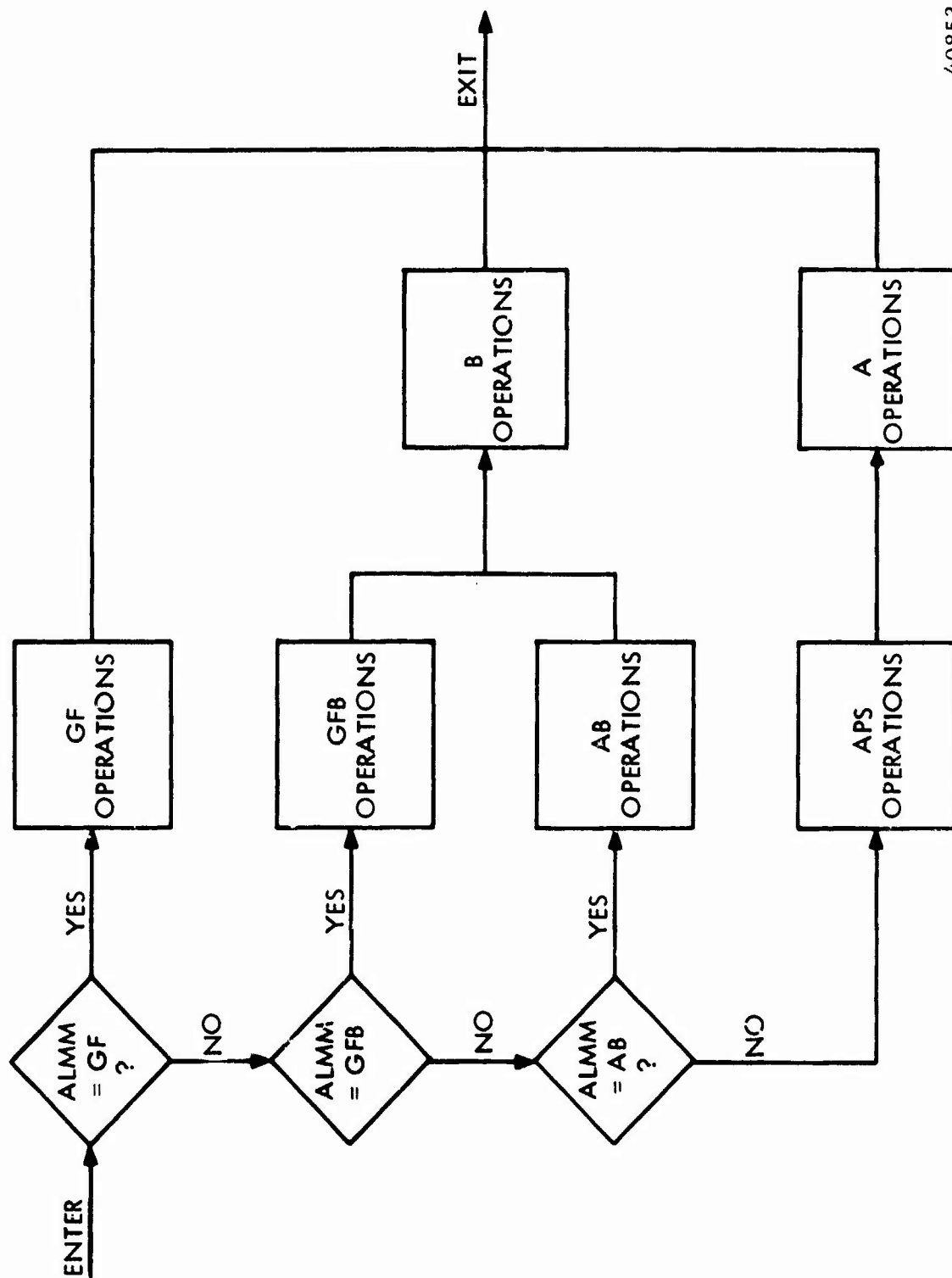
REFERENCE ALTITUDE MODULE

(ALTM)

SPECIFICATION

Operation of this module depends partly on whether the aircraft is on the ground or in the air. When airborne, the best available reference altitude -- barometric altitude from the CADS or pseudo altitude in its absence -- is continuously selected and updated by this module. This reference altitude is then synchronously differenced with DR altitude computed by the VSTM, for measurement preprocessing use by the Kalman Filter Measurement Matrix Generation Module (KMM).

On the ground (where it is assumed that panel-inserted field altitude is always available) field altitude is selected as the best available reference altitude when the barometric altitude is not available; when available, barometric altitude itself -- continuously corrected to equal the field altitude -- is selected instead. Kalman filter use of this data does not commence until the vehicle is airborne.



40853

Figure 9. ALTM Operations Flow

TABLE XI. ALTM OPERATIONS SUMMARY

Ref Altitude Mode Operation		Air(A)		Ground(G)	
		Pseudo Alt (No Baro Avail)	Baro Alt Available	Field Alt Plus Baro Alt	Field Alt Only
		APS	AB	GFB	GF
Intra-KF cycle Execution	Ref Alt h_R	$h_R = h_{PC}^{(APS1)}$	$h_R = h_{BC}^{(B1)}$	$h_R = h_F^{(GF1)}$	
	Corrected Baro Alt h_{BC}		$h_{BC} = h_B + \Delta h_{BK}^{(AB1)}$	$h_{BC} = h_F^{(GFB1)}$	
	Corrected Pseudo Alt h_{PC} Update	$h_{PC} = h_{PC}^{(APS2)} + k_h(h_{PC} - h_{CR})$	-----		$h_{PC} = h_F^{(GF2)}$
	Δh_{BK} Corr'n (Ground)	-----		$\Delta h_{BK} = h_F - h_B^{(GFB2)}$	
	Synchronous Alt Diff Δh	$\Delta h = h - h_R$		-----	

Note: $\Delta h_{BK}, h_{PC}$ Corrected by KF in Airborne Modes only.

TABLE XII. ALTM INPUT/OUTPUT SUMMARY

Alt Mode →	APS	AB	GFB	B	G	BG	APS/GF	A
Input	h_{CR}, k_h	Δh_{BK}	----	h_B	h_F	-----	----	h
Output	----	----	Δh_{BK}	h_{BC}	----	h_R	h_{PC}	Δh

III.3.b

REFERENCE POSITION FIX MODULE

(POSM)

SPECIFICATION

This module converts panel-inserted visual position fix data from input coordinates to an internal C frame-referenced position vector, and synchronously differences this vector with the DR position vector generated by the VSTM.

TABLE XIII. POSM OPERATIONS SUMMARY

Intra-KF-Cycle Execution	Ref Position Vector p_R Generation	p_R = Function of Panel Input Position Fix Coordinates
	Synchronous Position Diff. Δp	$\Delta p = p - p_R$

TABLE XIV. POSM INPUT/OUTPUT SUMMARY

Input	p , Panel Input Position Fix Coordinates
Output	p_R , Δp

III.3.c

TRANSCIVER DATA PROCESSING MODULES

(TDPM)

SPECIFICATIONS SUMMARY

The fundamental TDPM submodule organization is shown in Figure 10. The module interface to the receiver is defined by the two inputs which consist of the received data word message and the basic range and range rate signals measured by the receiver. An acquisition and aiding signal is provided to the receiver interface from the TDPM. Three intramodule outputs are provided by the TDPM: (a) the filter variances provided by the TDSM, (b) the measurement matrix elements generated by the TMM, and (c) the Kalman filter observable data obtained from the TMOM. Elements of the Kalman filter estimates are provided for correction to several other modules within the TDPM to complete the intra-module interfacing.

Two data bus outputs dominate the submodule interfacing. These are the basic emitter word data vector generated by the TWEM and the scalar range and rate information developed by the TRRM. These two dominant information flows govern the operation of the other six submodules and only two other intermodule interfaces are required to complete the functional architecture.

III.3.c.(1)

TRANSCIVER ACQUISITION AND AIDING MODULE

(TAAM)

SPECIFICATION

The receiver acquisition and signal tracking processes are enhanced if information is provided defining the initial phase and phase rate and current deviations in this data. For a time division multiplexed system (TDM) the estimated time of arrival of the emitter signal is also indicated to the receiver. Rate aiding in terms of the phase derivatives allows for narrowband tracking within the receiver loops.

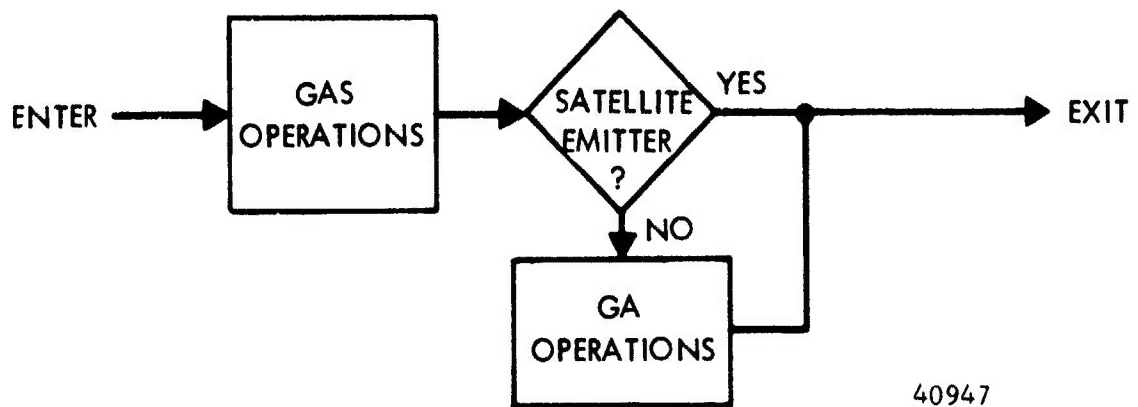


Figure 11. TAAM Operations Flow

TABLE XV. TAAM OPERATIONS SUMMARY

Transceiver Configuration Operations		Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Intra-KF-Cycle Execution (Once per Emitter Type j)	Time of Arrival (TDM System) t_j	$t_{Dj} = \Delta_K t_j + \frac{ R_j }{C}$ (GA1)		Already calculated in TEWM
		$t_j = t_u - t_{Dj}$ (GAS1)		
	Phase ϕ_j Indication (CDM System) and Initialization	$\phi_j = K_\phi \left(R_j + R_j \Delta T_d + r_j^T \ddot{R}_j \frac{\Delta T_d^2}{2} \right)$ (GAS2)		
	Phase Search Deviation $\Delta\phi$	$\Delta\phi_j = K_\phi \sqrt{r_j^T P_{D11} r_j}$ (GAS3)		
	Rate Aiding $\dot{\phi}_j$	$\dot{\phi}_j = K_\phi \left(\dot{R}_j + r_j^T \ddot{R}_j \Delta T_d \right)$ (GAS4)		
	Frequency Search Deviation $\Delta\dot{\phi}$	$\Delta\dot{\phi}_j = K_\phi \sqrt{r_j^T P_{D22} r_j}$ (GAS5)		

TABLE XVI. TAAM INPUT/OUTPUT SUMMARY

Input Constants

- K_ϕ = range-to-phase conversion
 $K_{\dot{\phi}}$ = velocity-to-phase-rate conversion
 ΔT_d = computational delay constant

Input Variables

- t_u = user receiver time base (1x1)
 Δt_{Kj} = cumulative KF emitter clock error correction (1x1)
 r_j = unit jth emitter LOS vector (3x1)
 $|R_j|$ = estimated scalar range to jth emitter (1x1)
 $|\dot{R}_j|$ = estimated range rate to jth emitter (1x1)
 P_{D11} = KF position error covariance matrix (3x3)
 P_{D22} = KF velocity error covariance matrix (3x3)
 \ddot{R}_j = measured range acceleration vector in computational frame (3x1) (if available)
- } TEWM
 } TRRM

Output Variables

- t_j = time of arrival of jth emitter for TDM systems
 ϕ_j = phase initialization for receiver acquisition
 $\dot{\phi}_j$ = phase rate initialization for receiver acquisition
 $\Delta\phi_j$ = phase search extent for receiver acquisition
 $\Delta\dot{\phi}_j$ = phase rate extent for receiver acquisition

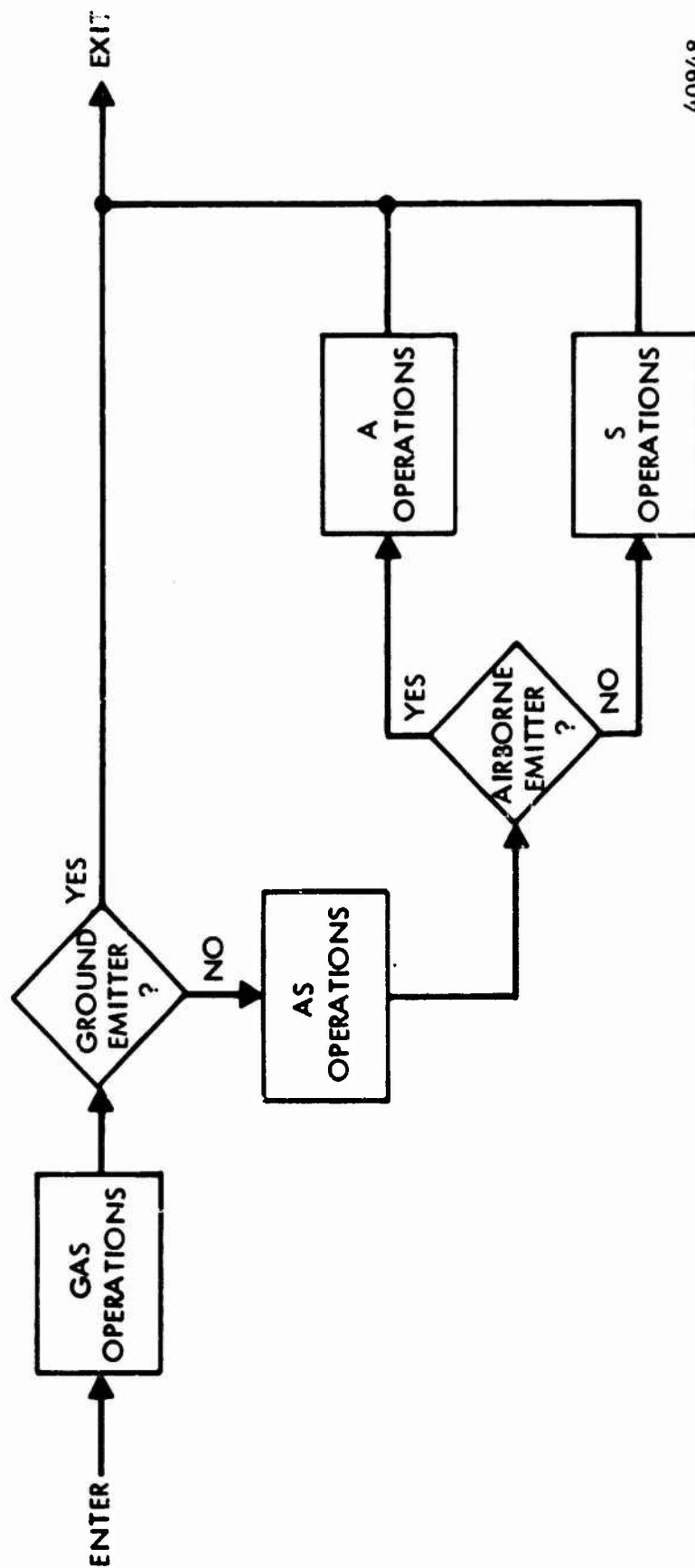
III.3.c.(2)

TRANSCIVER EMITTER WORD MODULE

(TEWM)

SPECIFICATION

The demodulated serial bit data stream which is processed by each emitter receiver is converted to distinct emitter position and velocity states by this module. The other elements of the data word which contain information on emitter dynamics or on propagation constants are simply throughputted to other modules. The basic emitter states are also corrected to maintain the updated value suitable for navigation. The data word may also contain time base data, in terms of total state values or in terms of emitter time offsets. If no data word time base is given, the user receiver time state is based on the user clock with corrections.



40948

Figure 12. TEMM Operations Flow

TABLE XVII. TEWM DATA WORD INPUTS

Transceiver Configuration Data Word	Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Time Base		t_j	
Position	Not required	e_j	Not required
Velocity	Not required	\dot{e}_j	Not required
Antenna Arm	Not required	$(d_{EMj})_A$	Not required
Direction Cosine	Not required	$T_{C/AEMj}$	Not required
Attitude Rate	Not required	$\omega_{AEMj/C}$	Not required
Surface Refraction	N_s		
Satellite Coefficient	Not required		A_{ji}
Ionosphere Coefficient	Not required		I_{ji}

TABLE XVIII. TEWM OPERATIONS SUMMARY

Transceiver Configuration Operations		Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Intra-KF-Cycle Execution (Once per Emitter Type j)	Initialization of Time t'_u	$t'_u = t_j$ (with data word) (GAS1)		
		$t'_u = t_u$ (no data word) (GAS2)		
	Corrected Time t_u	$t_u = t'_u + \Delta_K t_u$ (GAS3)		
	Delay Time t_D	Not required		$t_{Dj} = \Delta_K t_j + \left \frac{R_j}{C} \right $ (S1)
	Determination of Emitter Position e'_j	$e'_j = e'_j[0]$ $e'_j[0] = \text{constant}$	$e'_j = \text{data word}$ (A1)	$t_j = (t_u - t_{Dj})$ (S2)
				$e'_j = \sum_{i=0}^n A_{ji} (t_j)^i$ (S3)
	Determination of Emitter Velocity \dot{e}'_j	Not required	$\dot{e}'_j = \text{data word}$ (A2)	$\dot{e}'_j = \frac{d}{dt} e'^{*}_j$ (S4)
	Corrected Emitter Position e_j^*	$e_j = e'_j + \Delta_K e_j$ (GAS4)		
	Corrected Emitter Velocity \dot{e}_j	Not required	$\dot{e}_j = \dot{e}'_j + \Delta_K \dot{e}_j$ (AS1)	

* \dot{e}'_j may be formed by an alternate series of $\dot{e}'_j = \sum_{i=0}^n A_{ji} (t)^i$

C = speed of light(constant)

TABLE XIX. TERM INPUT/OUTPUT SUMMARY

Inputs:

$\Delta_K t_j$ = cumulative KF emitter clock error correction (1x1)

$\Delta_K t_u$ = cumulative KF user receiver clock error correction (1x1)

t_u = user receiver time base (1x1)

$|R_j|$ = estimated scalar range to the jth emitter (1x1)

$\Delta_K e_j$ = cumulative KF emitter position error correction (3x1)

$\Delta_K \dot{e}_j$ = cumulative KF emitter velocity error correction (3x1)

Data Word = demodulated serial bit stream consisting of the following data:

t_j = emitter time base (1x1)

e_j = emitter position vector for jth emitter (3x1)

\dot{e}_j = emitter velocity vector for jth emitter (3x1)

$(d_{EMj})_A$ = antenna lever arm (3x1)

$T_{C/AEMj}$ = airframe-to-C-frame transformation matrix (3x1)

$\omega_{AEMj/C}$ = airframe-to-C-frame angular rate (expressed in C frame) (3x1)

N_s = surface refractivity

A_{ji} = satellite position/velocity polynomial coefficient (1x1)

I_{ji} = satellite ionospheric correction polynomial coefficient (1x1)

Outputs:

Data word elements of:

$\left. \begin{matrix} e_j \\ \dot{e}_j \end{matrix} \right\}$ input to TRFM

$\left. \begin{matrix} (d_{EMj})_A \\ T_{C/AEMj} \\ \omega_{AEMj/C} \end{matrix} \right\}$ input to TALM

$\left. \begin{matrix} N_s \\ I_{jn} \end{matrix} \right\}$ input to TPCM

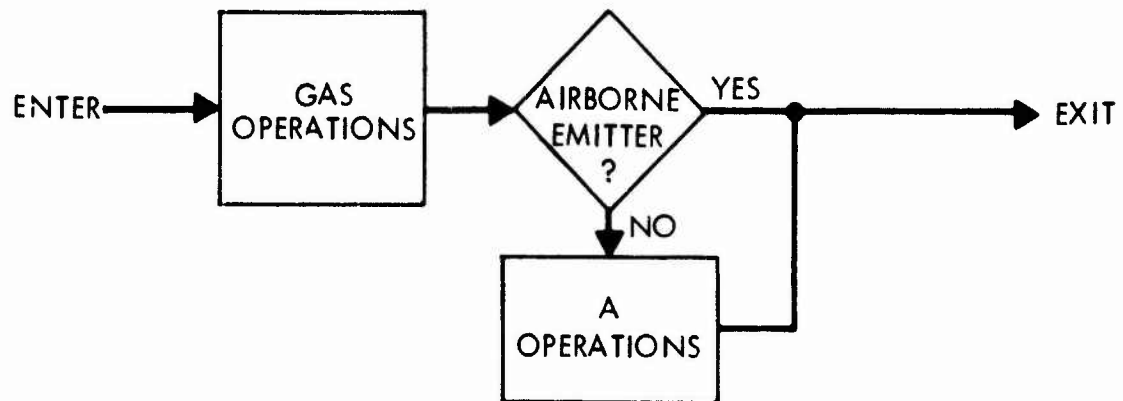
t_u input to TAAM

III.3.c.(3)

TRANSCIVER ANTENNA LEVER ARM MODULE
(TALM)

SPECIFICATION

The compensation for antenna position and angular rate about the computational frame point defined by the platform requires the use of location and attitude rate data. The inclusion of emitter antenna motion for airborne relay transceiver configuration requires additional emitter reporting data which specifies antenna location, attitude, and attitude rate in aircraft coordinates or in a common computational reference frame.



40969

Figure 13. TALM Operations Flow

TABLE XX. TALM OPERATIONS SUMMARY

Operations \ Transceiver Configuration		Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Intra-KF-Cycle Execution (Once per Emitter Type j)*	User Antenna Displacement d_u	$d_u = T_{C/A} (d_u)_A$ (GAS1)		
	Emitter Antenna Displacement d_{EMj}	Not required	$d_{EMj} = T_{C/AEMj} (d_{EMj})_A$ (A1)	Not required
	Antenna User Velocity \dot{d}_u	$\dot{d}_u = \omega_{A/C} \times d_u$ (GAS2)		
	Emitter Antenna Velocity \dot{d}_{EMj}	Not required	$\dot{d}_{EMj} = \omega_{AEMj}/C \times d_{EMj}$ (A2)	Not required

TABLE XXI. TALM INPUT/OUTPUT SUMMARY

Inputs

- $(d_u)_A$ = user antenna lever arm in aircraft coordinates (3x1)
- $\omega_{A/C}$ = angular attitude rates of user aircraft with respect to computational C frame (3x1)
- $T_{A/C}$ = transformation from C frame to airframe (3x3)
- $\omega_{AEMj/C}$ = jth emitter airframe-to-C-frame angular rate (3x1)
- $(d_{EMj})_A$ = jth emitter lever arm in emitter aircraft
- $T_{C/AEMj}$ = jth emitter airframe-to-C-frame transformation (3x3)

Outputs (in C frame)

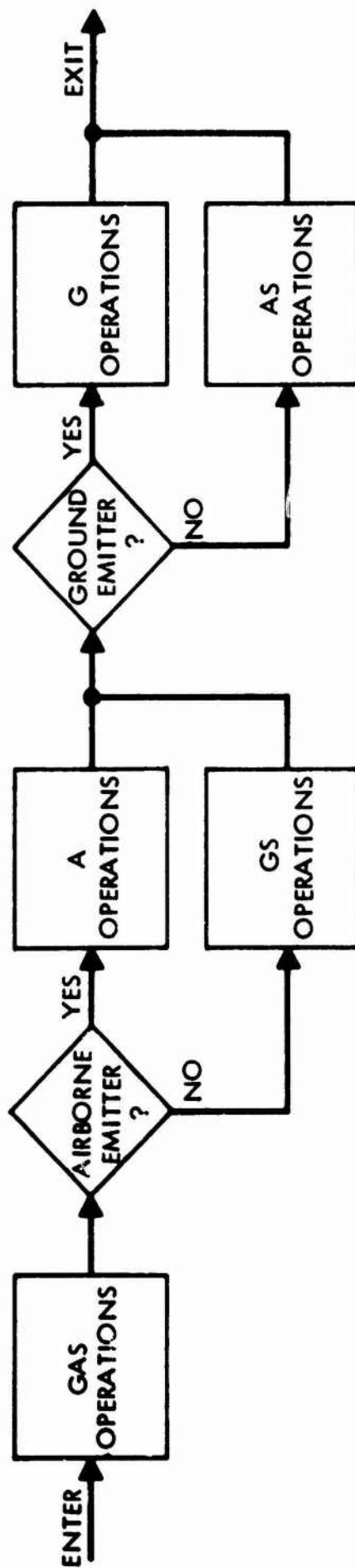
- d_u = user antenna lever arm displacement (3x1)
- \dot{d}_u = user antenna lever arm displacement rate (3x1)
- d_{EMj} = jth emitter antenna lever arm displacement (3x1)
- \dot{d}_{EMj} = jth emitter antenna lever arm displacement rate (3x1)

III.3.c.(4)

TRANSCIVER RANGE AND RANGE RATE MODULE
(TRRM)

SPECIFICATION

The determination of the scalar range and range rate to each emitter is estimated from data on the emitter and user vector dynamics. Various compensations for antenna and emitter dynamics are incorporated to provide high accuracy for each emitter type. The vector pointing direction in the form of a unit vector quantity is also determined to provide the coordinate frame orientation for the transceiver measurements.



40971

Figure 14. TRRM Operations Flow

TABLE XXII. TRRM OPERATIONS SUMMARY

Transceiver Configuration Operations		Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Intra-KF-Cycle Execution (Once per Emitter Type j)	User/jth Emitter Vector Range R_j	$d = d_u$ (GS1)	$d = d_u - d_{EMj}$ (A1)	$d = d_u$ (GS1)
		$R_j = p + d - e_j$ (GAS1)		
	LOS Range $ R_j $	$ R_j = (R_j^T R_j)^{1/2}$ (GAS2)		
	Unit LOS Vector r_j	$r_j = R_j / R_j $ (GAS3)		
	LOS Range Rate $\dot{ R_j }$	$\dot{d} = \dot{d}_u$ (GS2)	$\dot{d} = \dot{d}_u - \dot{d}_{EMj}$	$\dot{d} = \dot{d}_u$ (GS2)
		$\dot{ R_j } = r_j^T (\dot{p} + \dot{d})$ (G1)	$\dot{ R_j } = r_j^T (\dot{p} + \dot{d} - \dot{e}_j)$ (AS1)	

TABLE XXIII. TRRM INPUT/OUTPUT SUMMARY

Inputs:

$$\left. \begin{array}{l} e_j = j\text{th emitter position vector (3x1)} \\ e_j = j\text{th emitter velocity vector (3x1)} \end{array} \right\} \text{TEWM}$$

$$\left. \begin{array}{l} p = \text{estimated receiver position vector (3x1)} \\ \dot{p} = \text{estimated receiver velocity vector (3x1)} \end{array} \right\} \text{VSTM}$$

$$\left. \begin{array}{l} d_u \\ \dot{d}_u \\ d_{EMj} \\ \dot{d}_{EMj} \end{array} \right\} \text{TALM Outputs}$$

Outputs:

$$|R_j| = \text{estimated scalar range to } j\text{th emitter (1x1)}$$

$$|\dot{R}_j| = \text{estimated range rate to } j\text{th emitter (1x1)}$$

$$r_j = \text{unit vector along line-of-sight to } j\text{th emitter (3x1)}$$

$$\left. \begin{array}{l} (\dot{p} + \dot{d}) = \text{vector velocity to emitter (3x1)} \\ (\dot{p} + \dot{d} - \dot{e}_j) = \text{vector velocity to emitter (3x1)} \end{array} \right\} \text{Input to TMM}$$

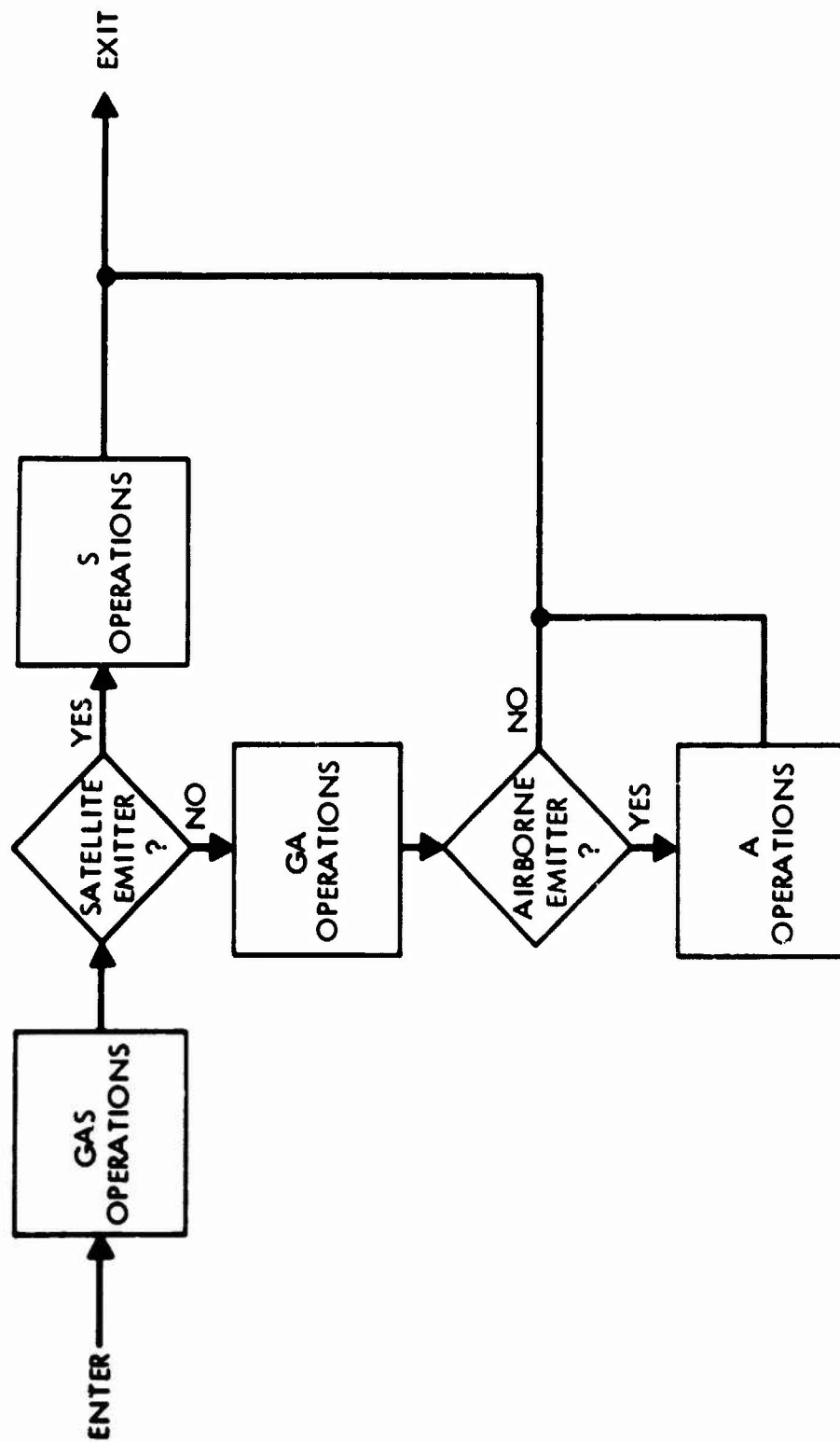
III.3.c.(5)

TRANSCIVER PROPAGATION CORRECTION MODULE

(TPCM)

SPECIFICATION

The modelable errors for line-of-sight propagation corrections for transceiver configurations are the tropospheric velocity change and ray bending and the ionospheric group delay for satellite emitters. These corrections are based on physical, empirically derived models which employ various parameters as inputs to generate the compensations. Basic emitter-user geometry is also tested to ensure that the most suitable emitter is employed to generate the desired navigation information.



40967

Figure 15. TPCM Operations Flow

TABLE XXIV. TPCM OPERATIONS SUMMARY

Transceiver Configuration Operations		Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Intra-KF-Cycle Execution (Once per Emitter Type j)	LOS Angle β_j	$\beta_j = \frac{\pi}{2} - r_j^T \frac{p_E}{ p_E }$ (GAS1)		
	Negative Angle Check	Not required	$ p > e_j $ (A1)	Not required
	Redefine LOS Angle β_j	Not required	$\beta_j = -r_j^T \frac{p_E}{ p_E }$ (A2)	Not required
	Satellite Availability	Not required		$\beta_j < 5^\circ$ (S1)
	Tropospheric Correction $\Delta\phi_{Tj}$	$\Delta\phi_{Tj} = \frac{K_T N_s}{(\sin)\beta_j + C_1} P$ (GA1)		Additional (S2) Algorithm
	Low Grazing Angle	$\beta_j < 3^\circ$ (GA2)		Not required
	Redefine LOS Angle β_j	$\beta_j = \beta_j - \theta_j^{**}$ (GA3)		Not required
	Additional Bending Correction	$\Delta\phi_{Tj} = \Delta\phi_{Tj} + K_b \text{CSC } \beta_j$ (GA4)		Not required
	Ionospheric Correction	Not required		$\Delta\phi_{Ij} = \frac{K_I f_v \text{CSC} / \beta_j^2 + C_2^2}{f^2}$ (S3)
	Total Correction	$\Delta\phi_{Tj} + \Delta\phi_{Ij} + \Delta\phi_{Kj}^L = \Delta\phi_{mj}$ (GAS2)		

TABLE XXV. TPCM INPUT/OUTPUT SUMMARY

Inputs:

p = estimated receiver position vector (3x1)

r_j = unit vector along line-of-sight to jth emitter (3x1)

e_j = jth emitter position vector (3x1)

N_s = surface refractivity | TEWM

$\Delta_{K^L_j}$ = cumulative KF jth link propagation error correction (1x1)

I_v = electron content (may be calculated from I_{ji} coefficient of TWEM)

Constants:

K_T = tropospheric constant

C_1 = atmospheric constant or functional parameter of altitude

P = exponent constant

θ_j^{**} = bending angle error which may be defined either as a function or as a tabulated parameter of β_j

(*)(**) indicates ^{*}potential expanded algorithm

K_b = bending constant

K_I = ionospheric constant

f = frequency

C_2 = tropospheric constant or functional parameter

Outputs:

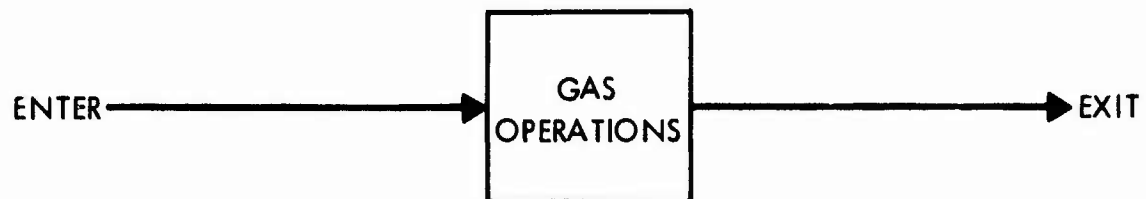
ΔR_{mj} = total propagation correction (to TMOM)

III.3.c.(6)

TRANSCIVER MEASUREMENT OBSERVABLES MODULE
(TMOM)

SPECIFICATION

The basic measurement data provided to the Kalman filter estimation algorithm is the difference between the computed and measured values of range and range rate. All known propagation link range and range rate errors must also be corrected before making this comparison. The pseudorange and range rate time offsets due to both emitter and user clock biases are applied as range correction terms.



40970

Figure 16. TMOM Operations Flow

TABLE XXVI. TMOM OPERATIONS SUMMARY

Transceiver Configuration Operations		Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Intra-KF-Cycle Execution (Once per Emitter Type j)	Measured Range and Range Rate Scaling R''_{mj}, \dot{R}''_{mj}	$R''_{mj} = K_1 \phi_j$ (GAS1) $\dot{R}''_{mj} = K_2 \dot{\phi}_j$ (GAS2)		
	Measured Range Propagation Correction R'_{mj}	$R'_{mj} = R''_{mj} + \Delta R_{mj}$ (GAS3)		
	Measured Range Rate Propagation Correction \dot{R}'_{mj}	$\dot{R}'_{mj} = \dot{R}''_{mj} + \Delta \dot{R}_{mj}$ (GAS4)		
	Measured Range Clock-Difference Correction R_{mj}	$R_{mj} = R'_{mj} + C (\Delta_K t_u - \Delta_K t_j)$ (GAS5)		
	Measured Range Rate Clock Rate-Diff. Correction \dot{R}_{mj}	$\dot{R}_{mj} = \dot{R}'_{mj} + C (\Delta_K \dot{t}_u - \Delta_K \dot{t}_j)$ (GAS6)		
	Range Difference Observable Y_{Rj}	$Y_{Rj} = R_j - R_{mj}$ (GAS7)		
	Range Rate Difference Observable Y_{RRj}	$Y_{RRj} = \dot{R}_j - \dot{R}_{mj}$ (GAS8)		

$K_1 K_2$ = constants for scaling from receiver to computer units

C = speed of light

TABLE XXVII. TMOM INPUT/OUTPUT SUMMARY

Inputs:

R_{mj} = corrected, scaled measured pseudorange from jth receiver channel** (1x1)
 \dot{R}_{mj} = corrected, scaled measured pseudorange rate from the jth channel** (1x1)
 $|R_j|$ = scalar range estimate (1x1) }
 $|\dot{R}_j|$ = range rate estimate (1x1) } TRRM
 Δ_{Kj}^t = cumulative KF emitter clock error correction (1x1)
 Δ_{Ku}^t = cumulative KF user clock error correction (1x1)
 $\Delta_{Kj}^{\dot{t}}$ = cumulative KF emitter clock rate error correction (1x1)
 $\Delta_{Ku}^{\dot{t}}$ = cumulative user clock rate error correction (1x1) } From KF
 ΔR_{mj} = propagation range correction (1x1)
 $\Delta \dot{R}_{mj}$ = propagation range rate correction (1x1) } TPCM

Outputs:

Y_{Rj}^* = observable range error (1x1)
 Y_{RRj}^* = observable range rate error (1x1) } Inputs to KF Measurement Preprocessing

*In the KF Partitioned Structure Specification, the indices R and RR used here and in the TMM and TDSM modules are respectively denoted simply by 3 and 4

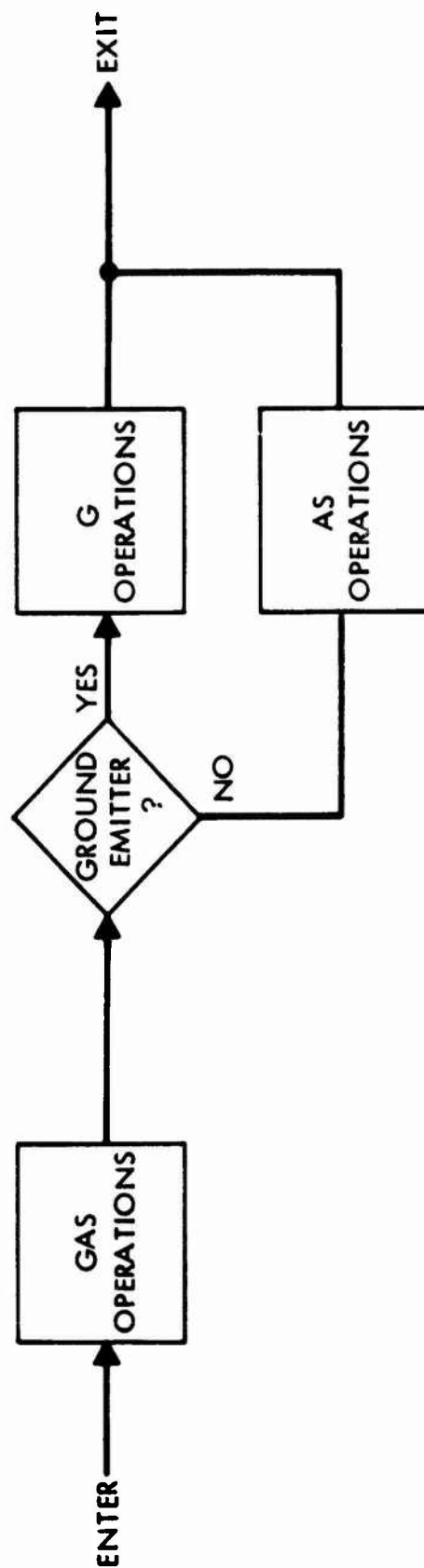
**i.e., from jth emitter via jth receiver channel

III.3.c.(7)

TRANSCIVER MEASUREMENT MATRIX MODULE
(TMM)

SPECIFICATION

The measurement matrix elements relating the measured observable to the error states are specified by this module. The user and emitter position and velocity errors are determined in terms of the unit LOS (direction cosine) vector. The elements for time and link propagation errors are also established by functional terms, and are related to the range or range rate observations by using the speed of light and by stipulating a single propagation error state.



40968

Figure 17. TMM Operations Flow

TABLE XXVIII. TMM OPERATIONS SUMMARY

Transceiver Configuration Operations		Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Intra-KF-Cycle Execution (Once per Emitter Type j)*	User Position Error State	$M_{R\delta p} = r_j^T$ (GAS1)		
	Emitter Position Error State	$M_{R\delta e_j} = -r_j^T$ (GAS2)		
	User Time Error State	$M_{R\delta t_u} = c$ (GAS3)		
	Emitter Time Error State	$M_{R\delta t_j} = -c$ (GAS4)		
	Link Propagation Error State	$M_{R\delta L} = 1$ (GAS5)		
	User Velocity Error State	$M_{RR\delta p} = r_j^T$ (GAS6)		
	Emitter Velocity Error State	Not required	$M_{RR\delta e_j} = -r_j^T$ (AS1)	
	User Clock Drift Error State	$M_{RR\delta t_u} = c$ (GAS7)		
	Emitter Clock Drift Error State	$M_{RR\delta t_j} = -c$ (GAS8)		
	Range Rate Error Due to User Position Error State	$M_{RR\delta p} = \frac{\dot{p}}{(p+d)} [D]$ ** (G1)	$M_{RR\delta p} = \frac{\dot{p}}{(p+d - e_j)} [D]$ (AS2)	
Range Rate Error Due to Emitter Position Error State	$M_{RR\delta e_j} = -M_{RR\delta p}$			

*Unless otherwise noted by an asterisk to indicate only one execution per emitter group.

$$**D = (I - r_j r_j^T) / |R_j|$$

TABLE XXIX. TMM INPUT/OUTPUT SUMMARY

Inputs:

$ R_j $ = estimated scalar range to jth emitter (1x1)	}	TRRM
r_j = user/jth emitter unit LOS vector (3x1)		
$(\dot{p}+\dot{d})$ = antenna velocity w/r to fixed emitter (3x1)		
$(\dot{p}+\dot{d}-\dot{e}_j)$ = antenna velocity vector w/r to moving emitter (3x1)		

Outputs: Measurement matrix elements defined according to the following convention:

M^T		
<u>Range-Diff. Measurement</u>	<u>Range-Rate-Diff. Measurement</u>	<u>Error States</u>
$M_{R\delta p}$	$M_{RR\delta p}$	δp (= user position error)
$M_{R\delta e_j}$	$M_{RR\delta e_j}$	δe_j (= emitter position error)
$M_{R\delta t_u}$	0	δt_u (= user clock error)
$M_{R\delta t_j}$	0	δt_j (= emitter clock error)
$M_{R\delta L}$	0	δL (= link propagation error)
0	$M_{RR\delta p}$	δp
0	$M_{RR\delta e_j}$	δe_j
0	$M_{RR\delta t_u}$	δt_u
0	$M_{RR\delta t_j}$	δt_j

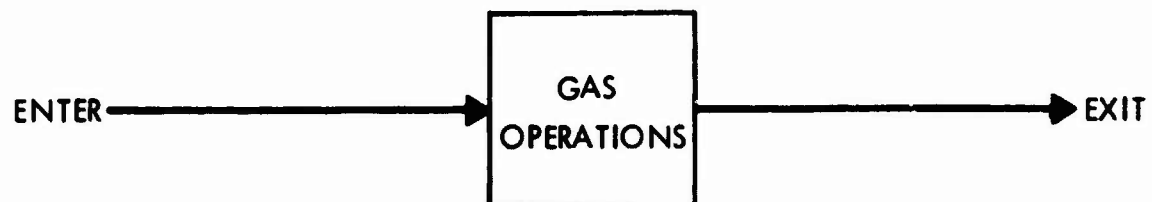
*In the KF Partitioned Structure Specification, the indices δp , δe_j , etc., are respectively denoted by the appropriate value of the KF error substate index s .

III.3.c.(8)

TRANSCIVER DATA STATISTICS MODULE
(TDSM)

SPECIFICATION

The emitter data provided to the estimation algorithm within the Kalman filter requires an estimate of the measurement noise error covariance to properly weight the information. These noise statistics depend (a) upon the signal-to-noise ratio present within the tracking receiver bandwidth, and (b) upon tracking errors due to multipath conditions which present large deviations between the measured and extrapolated data. Other system noise error statistics which characterize the system error driving noises are also generated by this module.



40966

Figure 18. TDSM Operations Flow

TABLE XXX. TDSM OPERATIONS SUMMARY

Transceiver Configuration		Ground Emitter (G)	Airborne Emitter (A)	Satellite Emitter (S)
Operations				
Intra-KF-Cycle Execution (Once per Emitter Type j)*	Signal-to-Noise Ratio, α_j	$S/N = \alpha_j$ Receiver Input (GAS1)		
		$\alpha_j = K\alpha \frac{W_j}{R_j^2}$ (Calculated) (GAS2)		
	Multipath Test Term, R_{Dj}	$\begin{pmatrix} R_{mj} - R_j \\ \dot{R}_{mj} - \dot{ R_j } \end{pmatrix} = \begin{pmatrix} R_{Dj} \\ \dot{R}_{Dj} \end{pmatrix}$ (GAS3)		
	Multipath Test Logic	$\begin{array}{ll} R_{Dj} > K_m & K_m^2 = N \\ R_{Dj} < K_m & K_m = 0 \\ \dot{R}_{Dj} > K_m & \dot{K}_m^2 = N \\ \dot{R}_{Dj} < K_m & \dot{K}_m = 0 \end{array}$ (GAS4)		
	Emitter Range ₂ Variance, σ_{Rj}^2	$\sigma_{Rj}^2 = K_1 \alpha_j^{-1} + N$ (GAS5)		
	Emitter Rate ₂ Variance, σ_{Rj}^2	$\sigma_{Rj}^2 = K_2 \alpha_j^{-1} + N$ (GAS6)		
	User Time Rate Variance, σ_{tu}^2	$\sigma_{tu}^2 = K_3$ (GAS7)		
	Emitter Time Rate Variance, σ_{tj}^2	$\sigma_{tj}^2 = K_4$ (GAS8)		
	Link Error Variance, σ_L^2	$\sigma_L^2 = K_5$ (GAS9)		
	Total Range Variance, C_{Rj}	$C_{Rj} = \sigma_{Gj}^2 + \sigma_L^2$ (GAS10)		
	Total Range Rate Variance, C_{RRj}	$C_{RRj} = \sigma_{Rj}^2 + \sigma_{tu}^2 + \sigma_{tj}^2$ (GAS11)		

*Unless otherwise noted by an asterisk to indicate execution once per emitter group.

TABLE XXXI. TDSM INPUT/OUTPUT SUMMARY

Inputs:	Constants Definitions:
$ R_j $ = estimated scalar range to jth emitter (1x1) $ R'_j $ = estimated range rate to jth emitter (1x1) α_j = measured signal-to-noise ratio from receiver for jth emitter (optional: input) (1x1) W_j, K_j = optional inputs from TDSM (see constant- α)	W_j = transmitted emitter power for jth emitter obtained as a priori data for each emitter or optionally provided within the emitter data word K_j = scaling constant for converting power ratio to signal-to-noise units K_m = multipath range difference constant in range units, stored as a priori data \hat{K}_m = multipath rate difference constant in range rate units, stored as a priori data B = multipath covariance term for range \hat{B} = multipath covariance term for range rate K_1 = range covariance scaling of S/N or bandwidth K_2 = range rate covariance scaling of S/N or bandwidth K_3 = user clock offset rate error constant stored as a priori value K_4 = emitter clock offset rate error constants stored as a priori value P_j = propagation link noise error constant stored as a priori data or provided as optional data word for emitter link
Outputs:	
$\sigma_{R_j}^2$ = range measurement noise variance (1x1) $\sigma_{R'_j}^2$ = range rate measurement noise variance (1x1) $\sigma_{\alpha_j}^2$ = user time rate noise variance (1x1) $\sigma_{W_j}^2$ = emitter time rate noise variance (1x1) $\sigma_{L_j}^2$ = propagation link error noise variance (1x1) C_R = total user/jth emitter range variance (1x1) C_{RR_j} = total user/jth emitter range rate variance (1x1)	

III.4

KALMAN FILTER (K) MODULES

SPECIFICATIONS

Taken as a group, these modules together comprise all the operations necessary to (a) preselect and preprocess raw D/R measurement-differences into a form suitable for actual Kalman filtering (KMM, KMRM, KMCM, KMOM); (b) accomplish Kalman filtering itself (KFIM); (c) accomplish estimate and covariance matrix prediction across the Kalman interval (between filtering times at the interval endpoints (KTUM, KTM), and (d) compute and apply Kalman estimate-derived corrections to processor (Kalman and non-Kalman) navigation variables (KCOM).

All of these modules are partitioned into D, R, and D/R substate operations. Underlying these partitioned operations is the partitioned structure of the full processor error estimation model into D and R module-related partitions. This structure is therefore defined in detail in an initial, separate specification, distinct from the actual module specifications that follow, but necessary for interpreting them.

An understanding of the intermodular timing, sequencing and data flow is an equally necessary preliminary and reference for use of the module specifications themselves. Another initial, separate specification which defines these interrelationships, has therefore also been included.

III.4.a

KALMAN FILTER MODULES
PARTITIONED STRUCTURE

SPECIFICATIONS SUMMARY

This specification defines the D and R module-related, overall Kalman Filter structural partitioning by means of an ordered set of tables (Tables XXXII through XXXVII).

In particular, the initial Table XXXII defines the multilevel partitioning of the overall processor error state, from the two broadest-level partitions, which model to the processor error variables associated with the entire D module, and the entire R module groups respectively, to the finest level partitions, each of which models the error variables associated with only a submodular portion of just one of the D or R modules. Table XXXIII extends this partitioning beyond the error state vector to all the computational entities processed by the Kalman modules, at the broadest D and R group level.

Tables XXXIV through XXXVI then define the finest level, singly indexed partitioning (principally in terms of non-null partitions) of all these computational entities, for the D, R and D/R substates respectively, and Table XXXVII defines the doubly indexed (measurement-related) partitioning at this level.

It is important to note that these tables define substate reference frames, dimensions, indexing, and mnemonics which are used uniformly throughout all the Kalman modules.

TABLE XXXII. KF NAVIGATION ERROR SUBSTATE DEFINITIONS

Overall Navigation Error State		Substate Definition	Ref Frame	Dimension	Substate Index(s)		
					IDR	PDR	ADR
DR Nav Error Substates (D Substates)	User Position Error Substate	C	3	DI1	DP1	DA1	
	User Velocity Error Substate	C	3	DI2	DP2	DA2**	
	Platform/Computer Misalignment Substate	P	3	DI3	---	DA3	
	Platf/Compr Mslgmt Rate Source Subst (Non-G-Sens)	P	*	DI4	---	DA4	
	Platf/Compr Mslgmt Rate Source Subst (G-Sens)	P	*	DI5	---	DA5	
	Specific Force Measurement Error Source Subst (Non-G-Sens)	P	*	DI6	---	---	
	Specific Force Measurement Error Source Subst (G-Sens)	P	*	DI7	DP3	---	
	Wind Error Source Substate	L	*	---	---	DA6	
	TAS Error Source Substate	A	*	---	---	DA7	
	User Ref Altitude Error Substate	----	*	RUA			
Ref Nav Measurement Error Substates (R Substates)	User Clock Error Substate	----	*	RUC			
	
	
	
	nth Net Clock Error Substate	----	*	<div><div>KEN</div><div><div>REnC</div><div>REnE</div><div>⋮</div><div>REnjk</div></div></div>			
	nth Net Ephemeris(Posn/Vel, etc.) E. S.	C	*				
	.	.	.				
	nth Net kth Signal jth Emtr Error Substate	----	*

* Dimension depends on equipment types and KF model depth required.

**** Pseudosubstate whose use facilitates DR mode switching and provides direct velocity error statistics in ADR mode.**

TABLE XXXIV. D SUBSTATE VECTOR/MATRIX STRUCTURE

Overall D State Vector or Matrix	D Substate Vector or Matrix	Dimensions ($n_{Ds} = n$ Substate Dim)	Special Structural Properties	Structure by DR Nav Mode (Non-Null D Partitions)		
				IDR(DI)	PDR(DP)	ADR(DA)
x_D	K_{Ds}	$n_{Ds} \times 1$	----	All	All	All
u_D	u_{Ds}	"	----	"	"	"
\dot{u}_D	\dot{u}_{Ds}	"	----	3	---	---
b_{KD}	b_{KDs}	"	----	All	All	All
b_{LD}	b_{LDs}	"	----	"	"	"
b_D	b_{Ds}	"	----	"	"	"
λ_D	λ_{Dss}	$n_{Ds} \times n_{Ds}$	----	12, 21, 22, 23, 26, 27, 33, 34, 35, 44, 55, 66, 77	12, 23, 33	13, 16, 17, 31, 33 - 37, 44, 55, 66, 77
K_D	K_{Ds}	$n_{Ds} \times n_{Ds}$	K_D, K_{Ds} Diag.	4-7	3	4-7
\tilde{r}_D	\tilde{r}_{Dss}	$n_{Ds} \times n_{Ds}$	----	11-17, 21-27, 33-35, 44, 55, 66, 77	11-13, 22-23, 33	11, 13-17, 31, 33-37, 44, 55, 66, 77
G_D	G_{Dss}	"	----	13, 23, 33	---	---
R_D	R_{Dss}	"	R_D Symm.	11-17, 22-27, 33-35, 44, 55, 66, 77 and Symm.	All	11, 13-17, 33-37, 44, 55, 66, 77 and Symm.
P_D	P_{Dss}	"	P_D Symm.	All	All	All

$$\lambda_{D112} = 2, \lambda_{D121} = -\omega_s^2 \begin{pmatrix} 1 & 3 & 5 \\ & 4 & 6 \\ & & 7 \end{pmatrix}, \lambda_{D122} = -2\omega_s^2 E/I^x, \lambda_{D123} = T_C/P^x, \lambda_{D126} = T_C/P^x \lambda_{D126}$$

$$\lambda_{D127} = T_C/P^x \lambda_{D127}, \lambda_{D133} = -\left(\frac{4}{I^x}\right)^x, \lambda_{D134} = \lambda_{D135} = \lambda_{D144} = \lambda_{D155} = \lambda_{D155}$$

$$\lambda_{D166} = \lambda_{D166}, \lambda_{D177} = \lambda_{D177}, \lambda_{D177} = I, \lambda_{D177} = T_L/C^I, \lambda_{D177} = -K_{31}$$

(λ_{D15} to be determined)

(Unspecified u_s and K_s depend on DR nav equipment types and on depth of KF error model required)

TABLE XXXV. R SUBSTATE VECTOR/MATRIX STRUCTURE

Overall R State Vector or Matrix	R Substate Vector or Matrix	Dimensions (n_{Rs} = Substate Dimension)	Special Structural Properties	Structure (Non-Null R Partitions)
x_R	x_{Rs}	$n_{Rs} \times 1$	----	All
u_R	u_{Rs}	"	----	"
b_{KR}	b_{KR_s}	"	----	"
b_{LR}	b_{LR_s}	"	----	"
b_R	b_{RS}	"	----	"
K_R	K_{Rs}	$n_{Rs} \times n_{Rs}$	K_R, K_{Rs} Diag	All Pseudodiag.
A_R	A_{Rs}	"	A_R Pseudodiag.*	"
ϕ_R	ϕ_{Rs}	"	ϕ_R Pseudodiag.	"
R_R	R_{Rs}	"	R_K Pseudodiag., R_{Rs} Symm	"
P_R	P_{Rss}	$n_{Rs} \times n_{Rs}$	P_R Symm.	All

*All off-diagonal partitions of a pseudodiagonal matrix are null.

(As and Ks depend on Ref Nav measurement equipment types and on KF model depth required).

TABLE XXXVI. D/R SUBSTATE VECTOR/MATRIX STRUCTURE

Overall D/R Coupling Matrix	D/R Substate Matrix	Dimensions	Special Structural Properties	Structure (Non-Null D/R Partitions)
$P_{D/R}$	$P_{D/Rss'}$	$n_{Ds} \times n_{Rs'}$	$P_{D/R} = P_{R/D}^T$	All
$P_{R/D}$	$P_{R/Dss'}$	$n_{Rs} \times n_{Ds'}$	$P_{R/D} = P_{D/R}^T$	All

TABLE XXXVII D/R MEASUREMENT-DIFFERENTIAL VECTOR/MATRIX STRUCTURE

	Overall Vector or Matrix	Sub-State	Dimensions	Structure (Non-Mull Partitions)				
				Pos'n Component (m-1)	Altitude (m-2)	LOS Range* (m-3)	LOS R Rate* (m-4)	EM Range* (m-5)
D	\bar{Y}_{Da}	---	1 x 1	---	---	---	---	---
	\bar{Y}_{Ds}	---	"	---	---	---	---	---
	\bar{Y}_{Dm}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dp}	---	"	---	---	---	---	---
	\bar{Y}_{Dq}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dm}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dp}	---	"	---	---	---	---	---
R	\bar{Y}_{Da}	---	1 x 1	---	---	---	---	---
	\bar{Y}_{Ds}	---	1 x 1	---	---	---	---	---
	\bar{Y}_{Dm}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dp}	---	"	---	---	---	---	---
	\bar{Y}_{Dq}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dm}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dp}	---	"	---	---	---	---	---
D/R	\bar{Y}_{Da}	---	1 x 1	---	---	---	---	---
	\bar{Y}_{Ds}	---	1 x 1	---	---	---	---	---
	\bar{Y}_{Dm}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dp}	---	"	---	---	---	---	---
	\bar{Y}_{Dq}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dm}	---	"	---	---	---	---	---
	\bar{Y}_{Dn}	---	"	---	---	---	---	---
	\bar{Y}_{Dp}	---	"	---	---	---	---	---

*nth signal of jth emitter of nth net

$$Y_{Da} = P \cdot [h] \cdot [R_n] \cdot \begin{bmatrix} R_n^T \\ c_n^T \\ S_n \end{bmatrix}$$

$$Y_{Ds} = P_s \cdot [h_s] \cdot [R_{ns}] \cdot \begin{bmatrix} R_{ns}^T \\ c_{ns}^T \\ S_{ns} \end{bmatrix}$$

(Undefined Ms and Cs depend on nav equipment types and RF model depth required.)

$$c_n = R_n / [R_n] \quad R_n = P - c_n$$

$$m = 1 \quad M_{D11} = M_{D11} = M_{DA1} = c_1^T$$

$$m = 2 \quad M_{D11} = M_{D11} = M_{DA1} = -b^T / |b|; \quad M_{DUA}$$

$$m = 3 \quad M_{D11} = M_{D11} = M_{DA1} = c_n^T; \quad M_{DUC} \cdot M_{DENC} \cdot M_{DENC} \cdot M_{DENC}$$

$$m = 5 \quad M_{D11} = M_{D11} = M_{DA1} = c_n^T; \quad M_{DUC} \cdot M_{DENC} \cdot M_{DENC} \cdot M_{DENC}$$

$$m = 6 \quad M_{D12} = M_{D12} = c_n^T; \quad M_{D12} = M_{D12} = M_{D12} = M_{D12}$$

$$M_{D11} = M_{D11} = \begin{bmatrix} R_n^T \\ c_n^T \end{bmatrix} \cdot \begin{bmatrix} R_n^T \\ c_n^T \end{bmatrix} \cdot M_{DA1}$$

$$M_{DUC} \cdot M_{DENC} \cdot M_{DENC} \cdot M_{DENC}$$

III.4.b

KALMAN FILTER MODULES
TIMING AND SEQUENCING ORGANIZATION

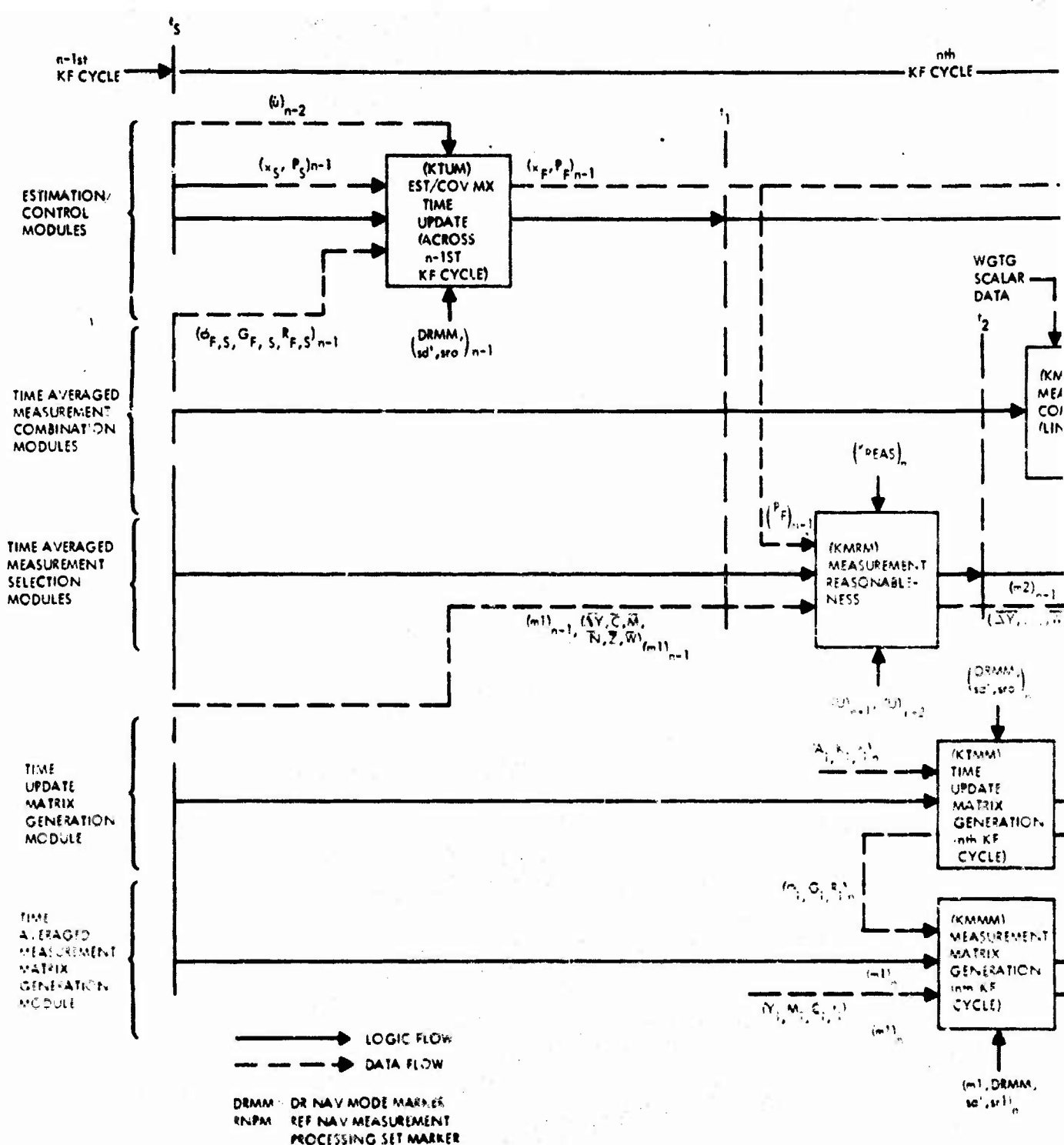
This specification defines the relative intermodular timing, sequencing, and data flow for all Kalman filter modules, within a single, standard (i.e., all-operations), current (nth), Kalman filter execution cycle.

The summary diagram (Figure 19) divides overall single-cycle filter operations into two more or less parallel processing areas. The first of these sequentially involves (a) KTUM prediction of the processor error estimate and covariance matrix across the prior cycle, using prediction matrices generated by the KTMM in the prior cycle; (b) KMRM, KMCM, and KMOM preprocessing of raw measurements collected, time-smoothed and synchronized during the prior cycle by the KTMM (and/or R modules) for current-cycle use by the KFIM; (c) actual Kalman filtering by the KFIM using these preprocessed measurements, and (d) the KCOM generation, and end-of-current-cycle execution, of processor module (D, R, and K) control corrections, based on the updated estimate obtained from KFIM filtering.

The second of these parallel processing areas involves (a) KTMM generation of current-cycle prediction matrices for next-cycle KTUM use, and (b) KMM generation of current-cycle, endpoint-synchronized and time-smoothed measurements and measurement matrices for use by the measurement preprocessing modules (KMRM, KMCM, and KMOM) in the next cycle.

In general, the overall diagram for clarity depicts only full-state operations; however, each of the module specifications themselves in fact defines the partitioned equivalents of these full-state operations, in terms of indexed operations on the D and R substate sets (sd , sd' , sri), as defined at the bottom of the diagram.

In addition, the measurement sets remaining after successive execution of each of the measurement preprocessing module operations are also symbolized and defined at the bottom of the diagram. These measurement set symbols are used in defining doubly indexed substate processing operations by measurement type in the measurement processing (i.e., KFIM, KMRM, KMCM, KMOM, and KMM) modules.



Note

If additional programming flexibility in a particular application is required, completion of current cycle KMMM operations could in fact be delayed until time t_1 of the next cycle. However, the effect of such a timing change on the overall KF switching specifications (KSSM) could need careful review and appropriate revision.

sd - OVERALL SET OF KFD SUBSTATES* (OR MODE DEPENDENT)

sd' - sd , BUT WITH SUBSTATES DP1, DP2, DP1, DP2, DA1, DA3 RESPECTIVELY COMBINED INTO THE SINGLE SUBSTATES DP1 - DP2; DA1 - DA3

*EXCLUDING ADR PSEUDOSUBSTATE DA2

Figure 19. Kalman Filter Modules, Overall Dynamic Operations Timing/Sequencing/Data Requirements - Standard KF Cycle

III.4.c

KALMAN FILTER ESTIMATE/COVARIANCE MATRIX
TIME UPDATE MODULE

(KTUM)

SPECIFICATION

This module time-updates the KF error state estimate vector and its associated covariance matrix, across the prior cycle to the beginning of the current cycle (time t_g), using the time update matrices generated by the KTMM in the prior cycle.

TABLE XXXVIII. KTUM OPERATIONS SUMMARY

Substate Class Operation	D Substates	R Substates	D/R Substates
Substate Index Set-up	$s, s', i, j = sd'$ (sd' DR Mode Dependent)*	$s, s' = sr0$	$s = sd', s' = sr0$
Est/Cov. Matrix Substates Time Update (Across Prior Cycle)	$x_{Ds} = \sum_j (\phi_{Dsj}^T x_{Dj} + G_{Dsj} \dot{u}_{Dj})$ $P_{Dss'} = \sum_{i,j} (\phi_{Dsi}^T P_{Dij} \phi_{Djs}^T + R_{Dss'})$ $(All\ s, s', i, j)^*$	$x_{Rs} = \phi_{Rs}^T x_{Rs}$ $P_{Rss'} = \phi_{Rs}^T P_{Rss} \phi_{Rs}^T + \delta_{ss'} R_{Rs}$ $(\delta = \text{Kronecker delta})$ $(All\ s, s')$	$P_{D/Rss'} = \left(\sum_i \phi_{Dsi}^T P_{D/Ris'} \right) \phi_{Rs'}^T$ $(All\ s, s')^*$

*For ADR, additional DA2 pseudostate updating is required (executed just following the above time updating) as follows:

$$x_{D2} = \sum_j H_{vAj} x_{DAj}$$

$$P_{D2s'} = \sum_j H_{vAj} P_{Djs'}$$

(j = All ADR Substates)

$$P_{D/R2s'} = \sum_j H_{vAj} P_{D/Rjs'}$$

where H_{vAj} are submatrices of $H_{vA} = \begin{bmatrix} 0 & 0 & H_{vA3} & 0 & 0 & H_{vA6} & H_{vA7} \end{bmatrix}$

and $H_{vAj} = A_{DA1j}$ (at time t_F of n-1st KF cycle for nth KF cycle operations)

TABLE XXXIX. KTUM INPUT/OUTPUT SUMMARY

Substate Class Inputs/ Outputs	D Substates	R Substates	D/R Substates
Inputs	$s, s' = \frac{(sd')_{n-1}}{(\phi_{Dss'}, G_{Dss'}, R_{Dss'}) (F, S)_{n-1};}$ $(x_{Ds}, P_{Dss'})_{S, n-1};$ $(\dot{u}_s)_{n-2}$ $s = (DA2)_{n-1}, s' = (sd', DA2)_{n-1}^*$ $(H_{vAs'}, P_{Dss'})_{F, n-1}$	$s, s' = \frac{(sr0)_{n-1}}{(\phi_{Rs}, R_{Rs}) (F, S)_{n-1};}$ $(x_{Rs}, P_{Rss'})_{S, n-1}$	$s = \frac{(sd', sr0)_{n-1}}{(P_{D/Rss'})_{S, n-1}}$ $s = (DA2)_{n-1}, s' = (sr0)_{n-1}$ $(P_{D/Rss'})_{F, n-1}$
Outputs	$s, s' = \frac{(sd')_{n-1}}{(x_{Ds}, P_{Dss'})_{F, n-1}}$ $s = (DA2)_{n-1}, s' = (sd', DA2)_{n-1}^*$ $(x_{Ds}, P_{Dss'})_{F, n-1}$	$s, s' = \frac{(sr0)_{n-1}}{(x_{RS}, P_{Rss'})_{F, n-1}}$	$s = \frac{(sd', sr0)_{n-1}}{(P_{D/Rss'})_{F, n-1}}$ $s = (DA2)_{n-1}, s' = (sr0)_{n-1}$ $(P_{D/Rss'})_{F, n-1}$

*Additional Input/Output requirements for ADR only.

III.4.d

KALMAN FILTER MEASUREMENT PREPROCESSING MODULES

- (1) MEASUREMENT REASONABLENESS TESTING (KMRM)
- (2) MEASUREMENT OPTIMAL SELECTION (KMOM)
- (3) MEASUREMENT COMBINATION (KMCM)

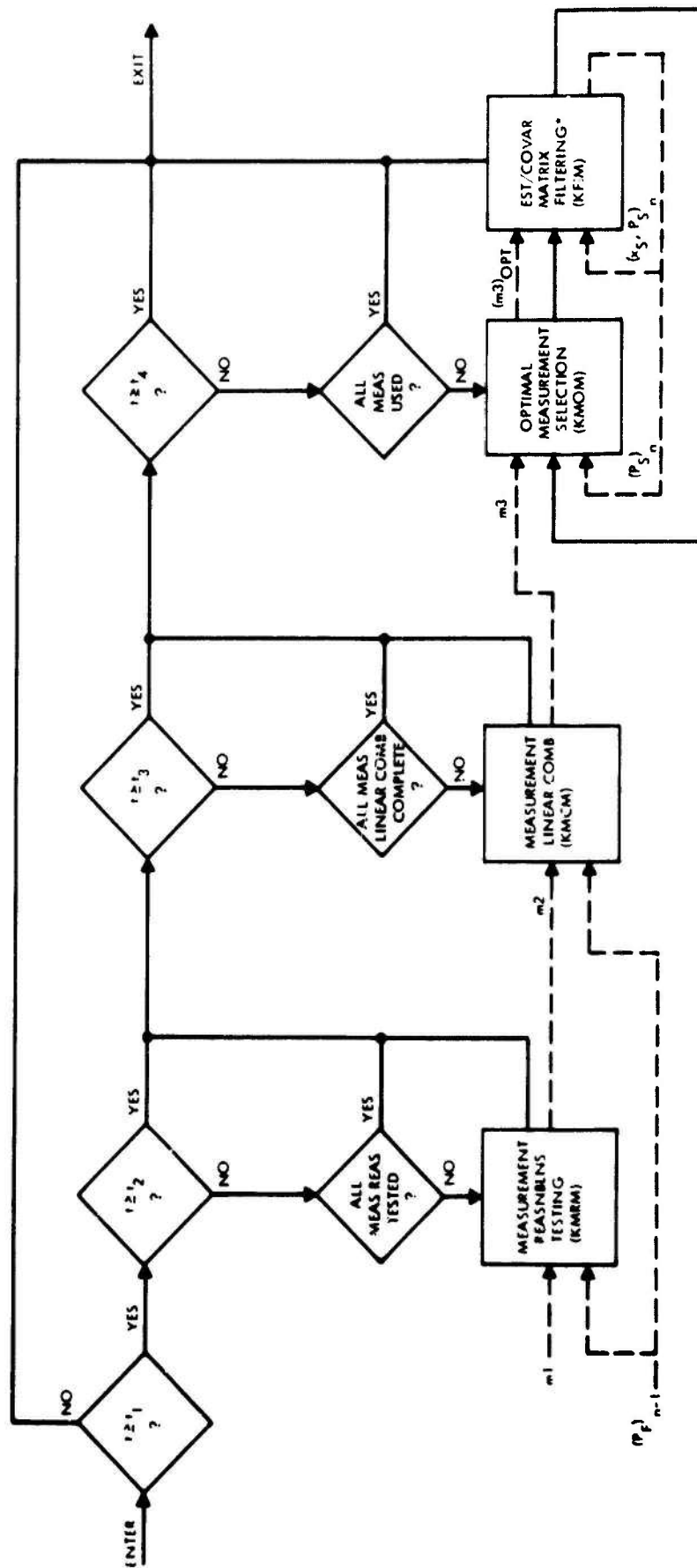
SPECIFICATIONS

These modules respectively reasonableness-edit (KMRM), combine (KMCM), and order (KMOM) the time-smoothed, endpoint-synchronized measurements from last-cycle KMM (and R module) operations, in preparation for their use by the KFIM module in the current cycle.

In particular, it should be noted that the KMCM (measurement combination module) specification given here (and the related KF measurement type definitions of subsection III.4.a), explicitly accommodate only linear combinations of measurements of different types, and not the special start-up, nonlinear LOS measurement combination technique presented and discussed in detail elsewhere in this document (see subsection III.g.3 and Appendix IX).

Although it appears that this specification could be quite simply modified to include this capability as well, this has not been done since it is felt that this promising technique merits a further, well-rounded, overall investigation of its own -- one which would in particular include a deeper examination of its important statistical, geometrical, time-sequencing, and equipment-requirement aspects.

Finally, it should be noted that the KMM specification here (in conjunction with the measurement type definitions of subsection III.4.a) implies that the operations of raw measurement D/R differencing, KF endpoint synchronization, and time smoothing must be done collectively within the context of Kalman operations -- i.e., under Kalman timing control. However, these operations could alternatively -- and perhaps preferably -- be placed in the context of, and within the timing control of only the pertinent R modules instead. As a third alternative in certain circumstances (e.g., an R measurement which is available at a very high rate) they could perhaps best be placed under D module timing control. Which of these options is preferable in programming for a specific application will depend in general on factors peculiar to that application. To cover the two most likely possibilities, these operations have therefore in fact been specified in two places -- i.e., in both the K and the R module groups -- in this document.



40880

Figure 20. KMRM, KMCM, KMOM and KFDM Submodule Logic/Data Flow

TABLE XL. KMRM OPERATIONS SUMMARY

Substate Class Operation		D Substates	R Substates	D/R Substates
Input Measurement Type Index Setup		m = m1		
Execution Once per KF Cycle per Averaged Measurement Type m1	Substate Index Setup	s, s' = sd' (sd' DR Mode Dependent)	s, s' = srl	-----
	Unbiased Measurement Computation	*	*	*
	Measurement Residual Variance Computation	*		
	Averaged Measurement Reasonableness Test	$\left(\overline{\Delta Y}_m\right)^2 \leq \left(k_{REAs}\right)_m \bar{Q}_m \quad (\text{Measurement } m \text{ is reasonable})$ $" > " \quad (\text{Measurement } m \text{ is not reasonable})$		

*Same Equations as for Estimate/Covariance Matrix Filtering Submodule.

TABLE XLI. KMM OPERATION SUMMARY

Substate Class Equation		D Substates	R Substates	D/R Substates
Execution Once per KF Cycle per Averaged Combined Measurement Type m3	Input Measurement Type Index Setup	m = m3		
	Trace Computations	$TR_m = \text{Trace of } K_{OPT} \Delta P_{Dm} K_{OPT}^T$ (All m)		
	Optimum Measurement Identification	Find m such that $TR_m = \text{MAX}$ (All m)		

If only the l' (position and velocity error) partition of K_{OPT} are non-null (which will often be the case), then the trace computation algorithm above reduces to:

$$TR_m = \text{TRACE OF } (K_{OPT1} \Delta P_{D11} K_{OPT1})$$

TABLE XLII. KMCM OPERATIONS SUMMARY

Substate Class Operation		D Substates	R Substates
Execution Once per KF Cycle	Measurement Type Index Setup	$m = m3, m' = m2$	
	Substate Index Setup	$s = sd'$ (DR Mode Dependent)	$s = sr2$
Execution Once per KF Cycle for each Combined Measurement Type m3	Scalar Weight (w_{mm}) Computations	$w_{mm'} = \text{Depends on Candidate Measurement Combination Technique}$	
	$\overline{\Delta Y}_m', \overline{C}_m$ Computations	$\overline{\Delta Y}_m' = \sum_m w_{mm'} \overline{\Delta Y}_{m'}$	$\overline{C}_m = \text{Function* of } \overline{C}_{m'}\text{'s}$
	$\overline{M}_{ms}, \overline{N}_{ms}$ Computations	$\overline{M}_{Dms} = \sum_m w_{mm'} \overline{M}_{Dm'}\text{'s}$ $\overline{N}_{Dms} = \sum_m w_{mm'} \overline{N}_{Dm'}\text{'s}$	$\overline{M}_{Rms} = \sum_m w_{mm'} \overline{M}_{Rm'}\text{'s}$
	$\overline{Z}_{ms}, \overline{W}_{ms}$	*	*

*Depends on Candidate Measurement Combination Algorithm

TABLE XLIII. KRM INPUT/OUTPUT SUMMARY

Substate Class Inputs/ Outputs	D Substates	R Substates	D/R Substates
Inputs	$m=(ml)_{n-1}; s, s' = (s'_d)_{n-1}$ $\left(\bar{Y}_{Dm}, \bar{C}_{Dm}, \bar{M}_{Dms}, \bar{N}_{Dms}, \right.$ $\left. \bar{Z}_{Dms}, \bar{W}_{Dms} \right)_{n-1}, (\hat{u}_{Ds})_{n-2},$ $(P_{Dss'})_{n-1}$	$m=(ml)_{n-1}; s=(srl)_{n-1}$ $\left(\bar{Y}_{Rm}, \bar{C}_{Rm}, \bar{M}_{Rms}, \bar{Z}_{Rms}, \right.$ $\left. \bar{W}_{Rms} \right)_{n-1}, (P_{Rss'})_{n-1}$	$\frac{m=(ml)_{n-1}}{(k_{REAs})_m}$
Outputs	$\frac{m=(ml)_{n-1}}{(\bar{Q}_{Dm}^*, \bar{Y}_{Dm}^*)_{n-1}}$	$\frac{m=(ml)_{n-1}}{(\bar{Q}_{Rm}^*, \bar{Y}_{Rm}^*)_{n-1}}$	$\frac{m=(ml)_{n-1}}{(\bar{Q}_{D/Rm}^*, \bar{Q}_m^*, \Delta Y_m)_{n-1},}$ $(m2)_{n-1}$

*Q's for Reasonableness Testing only; all are based on same $(P_F)_{n-1}$

TABLE XLIV. KMOM INPUT/OUTPUT SUMMARY

Substate Class Inputs/ Outputs	D Substates Only
Inputs	$K_{OPT}, \Delta P_{Dm}$
Outputs	$TR_m, (TR_m)_{max}$

TABLE XLV. KMC4 INPUT/OUTPUT SUMMARY

Substate Class Inputs/ Outputs	D Substates	R Substates	D/R Substates
Inputs	$\frac{m=(m2)_{n-1}, s=(sd')_{n-1}}{(\bar{M}_{Dms}, \bar{N}_{Dms}, \bar{Z}_{Dms}, \bar{W}_{Dms})_{n-1}}$	$\frac{m=(m2)_{n-1}, s=(sr2)_{n-1}}{(\bar{M}_{Rms}, \bar{Z}_{Rms}, \bar{W}_{Rms})_{n-1}}$	$\frac{m=(m3)_{n-1}, m'=(m2)_{n-1}}{(\bar{w}_{mm}, \bar{w}_{mm})_{n-1} \text{ Definition Inputs, } (\bar{\Delta Y}_m)_{n-1}}$
Outputs	$\frac{m=(m3)_{n-1}, s=(sd')_{n-1}}{(\bar{M}_{Dms}, \bar{N}_{Dms}, \bar{Z}_{Dms}, \bar{W}_{Dms})_{n-1}}$	$\frac{m=(m2)_{n-1}, s=(sr2)_{n-1}}{(\bar{M}_{Rms}, \bar{Z}_{Rms}, \bar{W}_{Rms})_{n-1}}$	$\frac{m=(m3)_{n-1}, m'=(m2)_{n-1}}{(\bar{w}_{mm}, \bar{\Delta Y}_m, \bar{C}_m)_{n-1}}$

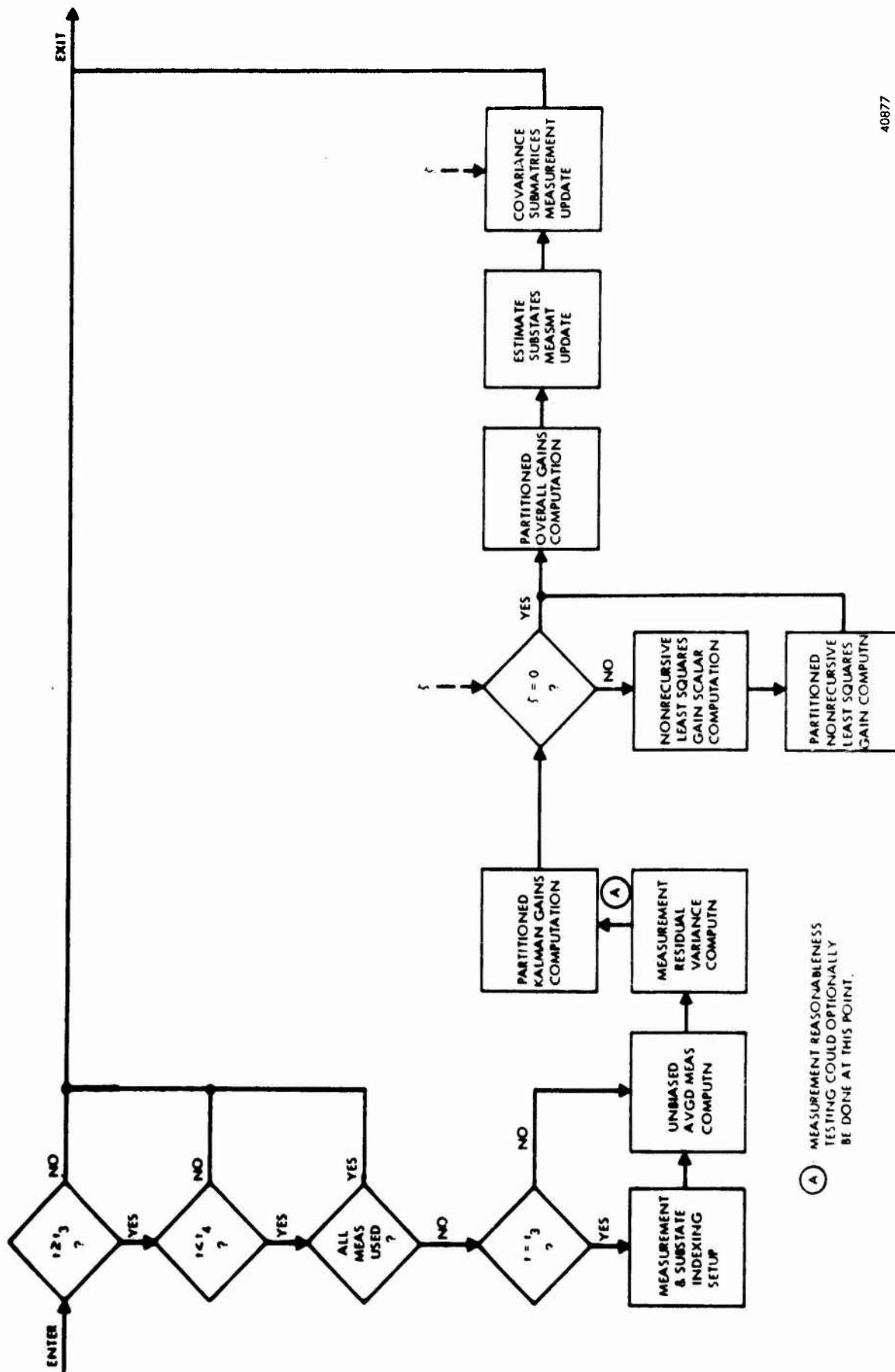
III.4.e

KALMAN FILTER ESTIMATE/COVARIANCE MATRIX
FILTERING UPDATE MODULE

(KFIM)

SPECIFICATION

This module summarizes the operations which comprise actual Kalman filtering of the preprocessed and preselected measurements; i.e., the generation of a new, overall processor error estimate (and its attendant covariance matrix) using these measurements and the a priori estimate generated by the KTUM in the current cycle. Both estimates -- the KTUM current cycle estimate and the one generated by this module in the current cycle -- are estimates of processor error state at time t_s of the current cycle, but the latter, measurement-improved estimate supersedes and replaces the former.



40877

Figure 21. Estimate/Covariance Matrix Substates Measurement Update Logic Flow

TABLE XLVI. KFIM OPERATIONS SUMMARY

Substate Class		D Substates	R Substates	D/R Substates
Operation				
Execution Once per KF Cycle	Input Measurement Type Index Setup	$m = m1 \text{ or } m2 \text{ or } m3^*$		
	Substate Index Setup	$s, s' = sd'$ (sd' DR Mode dependent)	$s, s' = sr0$	$s = sd', s' = sr0$
Execution once per KF Cycle per Averaged Measurement Type m1 or m2 or m3	Measurement Residual Variance Computation.	$\bar{Q}_{Dm} = \sum_{ss'} (\bar{H}_{Dms} P_{Dss} \bar{H}_{Dms}^T) + \bar{C}_{Dm}^T \bar{C}_{Dm} (\bar{U}_{Dms} - 2\bar{H}_{Dms} \bar{Z}_{Dms}^T)$	$\bar{Q}_{Rm} = \sum_{ss'} (\bar{H}_{Rms} P_{Rss} \bar{H}_{Rms}^T) + \bar{C}_{Rm}^T \bar{C}_{Rm} (\bar{U}_{Rms} - 2\bar{H}_{Rms} \bar{Z}_{Rms}^T)$	$\bar{Q}_{D/Rm} = \sum_{ss'} (\bar{H}_{Dms} P_{D/Rss} \bar{H}_{Rms}^T)$
		$\bar{Q}_m = \bar{Q}_{Dm} + \bar{Q}_{Rm} + 2\bar{Q}_{D/Rm}$		
	Nonrecursive Least Squares Weighting Scaler Computation	$\bar{\mu}_{Dm} = \sum_s (\bar{H}_{Dms} \bar{H}_{Dms}^T)$	$\bar{\mu}_{Rm} = \sum_s (\bar{H}_{Rms} \bar{H}_{Rms}^T)$	-----
		$\bar{\mu}_m = \bar{\mu}_{Dm} + \bar{\mu}_{Rm}$		
	Unbiased Measurement-Residual Computation	$\bar{Y}_{Dm}' = \bar{Y}_{Dm} + \sum_s \left[\bar{H}_{Dms} \hat{u}_{Ds} - \bar{H}_{Dms} (x_{Ds} + u_{Ds}) \right]$	$\bar{Y}_{Rm}' = \bar{Y}_{Rm} + \sum_s \left[\bar{H}_{Rms} (x_{Rs} + u_{Rs}) \right]$	-----
		$\Delta \bar{Y}_m' = \bar{Y}_{Dm}' - \bar{Y}_{Rm}'$		
Once per Substate Execution	Partitioned Kalman Gains Computation	$\beta_{Dms} = \sum_s (P_{Dss} \bar{H}_{Dms}^T - \bar{Z}_{Dms}^T)$	$\beta_{Rms} = \sum_s (P_{Rss} \bar{H}_{Rms}^T) - \bar{Z}_{Rms}^T$	$\beta_{D/Rms} = \sum_s (P_{D/Rss} \bar{H}_{Rms}^T)$
		$b_{KDms} = \frac{1}{Q} (\beta_{Dms} + \beta_{D/Rms})$	$b_{KRms} = \frac{1}{Q} (\beta_{Rms} + \beta_{D/Rms})$	-----
	Partitioned Nonrecursive Least Square Gains Comp'n	$b_{LDms} = \frac{1}{\bar{\mu}_m} \bar{H}_{Dms}^T$	$b_{LRms} = \frac{1}{\bar{\mu}_m} \bar{H}_{Rms}^T$	-----
	Partitioned Overall Gains Computation	$\Delta b_{Dms} = b_{KDms} - b_{LDms}$	$\Delta b_{Rms} = b_{KRms} - b_{LRms}$	-----
		$b_{Dms} = b_{KDms} - \zeta \Delta b_{Dms}$	$b_{Rms} = b_{KRms} - \zeta \Delta b_{Rms}$	-----
	Estimate Substates Measurement Update Comp'n	$x_{Ds} = x_{Ds} + b_{Dms} \Delta \bar{Y}_m'$	$x_{Rs} = x_{Rs} + b_{Rms} \Delta \bar{Y}_m'$	-----
Once per Substate Pair Execution	Covariance Submatrices Measurement Update Computation	$\Delta P_{Dms} = -\bar{Q}_m (b_{KDms} b_{KDms}^T - \zeta^2 \Delta b_{Dms} \Delta b_{Dms}^T)$	$\Delta P_{Rms} = -\bar{Q}_m (b_{KRms} b_{KRms}^T - \zeta^2 \Delta b_{Rms} \Delta b_{Rms}^T)$	$\Delta P_{D/Rms} = -\bar{Q}_m (b_{KDms} b_{KDms}^T - \zeta^2 \Delta b_{Dms} \Delta b_{Dms}^T)$
		$P_{Dss} = P_{Dss} - \Delta P_{Dms}^{**}$	$P_{Rss} = P_{Rss} - \Delta P_{Rms}$	$P_{D/Rss} = P_{D/Rss} - \Delta P_{D/Rms}^{**}$

*Depending on how much intermediate processing of the time averaged measurement set m1 is done prior to its use by this submodule (see Time Averaged Measurement Selection and Linear Combination submodules specifications).

**When ADR pseudostate DA2 is carried in x_D , P_D , and $P_{D/R}$, these operations must be followed by setting x_{D2} , P_{D2s} , and $P_{D/R2s}$ in accordance with the formulae footnoting the operations summary for the Estimate/Covariance Matrix Time Update submodule.

40989

TABLE XLVII. KFTM INPUT/OUTPUT SUMMARY

Substate Inputs/ Class Outputs	D Substates	R Substates	D/R Substates
Inputs	$m = (ml)_{n-1}^* ; s, s' = (sd')_{n-1}$ $(\bar{x}_{Ds}, P_{Dss'})_{F, n-1}$ $(\bar{u}_{Ds})_{n-1}, (\bar{u}_{Ds})_{n-2}$ $(\bar{y}_{Dm}, \bar{c}_{Dm}, \bar{M}_{Dms}, \bar{N}_{Dms}, \bar{Z}_{Dms}, \bar{W}_{Dms})_{n-1}$	$m = (ml)_{n-1}^* ; s, s' = (sr0)_{n-1}$ $(x_{Rs}, P_{Rss'})_{F, n-1}$ $(\bar{u}_{Rs})_{n-2}$ $(\bar{y}_{Rm}, \bar{c}_{Rm}, \bar{M}_{Rms}, \bar{Z}_{Rms}, \bar{W}_{Rms})_{n-1}$	$m = (ml)_{n-1}^* ; s = (sd')_{n-1} ; s' = (sr0)_{n-1}$ $(P_{D/Rss'})_{F, n-1}$
Outputs	$m = (ml)_{n-1}^* ; s, s' = (sd')_n$ $(x_{Ds}, P_{Dss'})_{S, n}$ $(\bar{Q}_{Dm}, \bar{\mu}_{Dm}, \beta_{Dms})$ $b_{Kdms}, b_{LDms}, \Delta b_{Dms}$ $b_{Dms}, \Delta P_{Dmss'})_n$	$m = (ml)_{n-1}^* ; s, s' = (sr0)_n$ $(x_{Rs}, P_{Rss'})_{S, n}$ $(\bar{Q}_{Rm}, \bar{\mu}_{Rm}, \beta_{Rms})$ $b_{KRms}, b_{LRms}, \Delta b_{Rms}$ $b_{Rms}, \Delta P_{Rmss'})_n$	$m = (ml)_n^* ; s = (sd')_n ; s' = (sr0)_n$ $(\Delta \bar{y}_m, \bar{Q}_{D/Rm}, \bar{Q}_m, \beta_{D/Rms}, \Delta P_{D/Rmss'})_n$ $(P_{D/Rss'})_{S, n}$

*Or m2 or m3.

III.4.f

KALMAN FILTER ESTIMATE/PROCESSOR CONTROL MODULE

(KCOM)

SPECIFICATION

This module first computes controls to be applied to processor variables associated with both non-Kalman (D and R) and Kalman modules, and then applies not only these, but a portion of the corresponding controls computed by this (KCOM) module in the last cycle.

In order to compute the non-Kalman module controls for application at the end of the current cycle (i.e., at time t_F), the current KF error estimate (i.e., the estimate just generated by current-cycle KFIM operations, which relates to processor error state at time t_S) is first predicted across the current cycle to time t_F .* Two types of KF estimate control -- impulsive and metered -- are then computed based on this t_F estimate, which can then be discarded. These estimate controls are then used to compute impulsive and metered control for the non-KF module variables which are then applied at time t_F .

On the other hand, the t_S estimate is retained, and is corrected for the non-KF module impulsive control applied at the end of the last cycle by this module (KCOM) by subtracting out the impulsive estimate control generated by this module in the last cycle. The corrected, retained t_S estimate thus corresponds to the processor error state at the beginning of the current cycle.**

*This is in fact a pure prediction based on at most the stationary and quasi-stationary portions of the time update matrices, since the non-stationary, vehicle-dynamics-dependent portions will not be available until completion of the (parallel) current-cycle KTMM operations.

**This estimate thus lags real time by one cycle, but includes all vehicle-dynamics-dependent error effects.

TABLE XLVIII. KCOM OPERATIONS SUMMARY (KF CONTROL)

Substate Class		D Substates			R Substates	
Operation						
Execute Once per KF Cycle	Estimate Sync (Prediction Across Current Cycle)	Substate Index Satup	$s, s', i, j = sd'$ (DR Mode Dependent) **			$s, s' = sr0$
		Estimate Substates Time Update (Across Current Cycle)	$(x_{Ds})_F = \sum_j \left\{ \phi_{Ds,j} \left\{ (x_{Dj})_S - u_{Dj} \right\} + G_{Ds,j} \dot{u}_{Dj} \right\}$ (All $s, j; u_{Dj}, \dot{u}_{Dj}$ from prior cycle; repid-dynamics-dependent ϕ_D and G_D submatrices null) **			$(x_{Rs})_F = \phi_{Rs} \left\{ (x_{Rs})_S - u_{Rs} \right\}$ (All $s; u_{Rs}$ from prior cycle; rapid-dynamics-dependent ϕ_R submatrices null)
	Estimate Control	Estimate Substates Impulsive Control Formulation	IDR	ADR	PDR	$u_{Rs} = (x_{Rs})_F$ (All s)
			$s=DI1, DI2, DI4-DI7$	$s=DA1, DA2, DA6, DA7$	$s=DP1-DP3$	
			$u_{Ds} = (x_{Ds})_F$			
$s=DI3$			$s=DA3$	-----		
$u_{Ds} = -\psi_p = -(x_{Ds})_F$ $\delta \theta_p = T_p / L^k L^T / C (x_{D1})_F$ $\phi_p = \phi_p + \delta \theta_p$						
Estimate Substates Metered Control Formulation	IS	-----	$s=DA4, DA5$	$\dot{u}_{Ds} = 0$	$\dot{u}_{Rs} = 0$ (All s)	
		$u_{Ds} = 0$				
		$\frac{s=DI3}{IF^*}$ $\dot{u}_{Ds} = -\omega_L$ or $-\omega_L$ if $\omega_L < L_{max}$ or $\geq \omega_{Lmax}$	$s=DA1, DA2, DA4-DA7$			$s=DP1-DP3$
		$\frac{IS}{\dot{u}_{Ds}} = 0$	$\dot{u}_{Ds} = 0$			
Estimate Substate Control Execution	$s=DI1-DI7$	$s=DA1-DA7$	$S=DP1-DP3$	$(x_{Rs})_S = (x_{Rs})_S - u_{Rs}$ (u_{Rs} from prior cycle)		
		$(x_{Ds})_S = (x_{Ds})_S - u_{Ds}$ (u_{Ds} from prior cycle)				

$$I_1 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

*This formulation applies to only that 3x1 portion of \dot{u}_{Dj} corresponding to the fixed bias error rate locations of the overall x_{Dj} substate. ($\omega_L = z_p / \Delta t_K$)

**For ADR, additional DA2 pseudostate (x_{DA} only) updating required per the footnote in the operations summary for the estimate/covariance matrix time update submodula.

TABLE XLIX. KCOM OPERATIONS SUMMARY (NON-KF MODULES CONTROL)

KF Cycle Endpoint Execution									
DR Nav Modules							Ref Nav Modules		
Module	Operation	IS		IF	ADR		PDR	Module	Operation
VSTM	Position Correction	$p = p - u_{D1}^*$					(IPA1)	ALTM	Reference Altitude Correction
	Velocity Correction	$v = v - u_{D2}$					(IPA2)		
	Pseudo Spec Force Correction	-----					$\beta_L^2 - \beta_L - u_{DP3}$ (P1)		
FLAM	$T_{P/L}$ Transformation Correction	$T_{L/C} - Q(-\phi_P) T_{P/L}$					(IA1)	TDFM	User Clock Correction
	$T_{L/C}$ Transformation Correction	$T_{L/C} = \{Q(-\phi_P) T_{P/L}\}^T Q(\phi_P) T_{P/C}$					(IA2)		nth Emitter Net Clock Correction
	Δf_K Correction	(IS1) ^a	(IF1) ^a			-----	nth Emitter Net Position/Velocity Correction		
	Δu_K Correction	(IS2) ^b	(IF2) ^b			-----	Function of u_{Rnjk} ; depends on (a) emitter net type, (b) TWDH ephemeris computations type, and (c) KF error model selected		
	$(u_{P/L})_P$ Correction	-----	u_K (IF3) $-u_{D13}$			$u_K = u_{DA3}$ (A1)	jth Emitter nth Net kth Signal Propagation Error Compensation		
WASH	Wind Estimate Correction	-----					$\begin{pmatrix} v_w \\ u_w \end{pmatrix} L = \begin{pmatrix} v_w \\ u_w \end{pmatrix} L - u_{DA6}$ (A2)		(a) emitter net type, (b) TPCM propagation compensation type, and (c) KF error model selected
	TAS/TAS Transformation Corrections	-----					(A3) ^c		

*All u_{Ds}, u_{Rs}, u_{Ks} indicated in this table are current cycle values (i.e., values determined by estimate substate control formulation computations in the current cycle)

Note: $Q(a) = I \cos|a| + (1 - \cos|a|) \frac{a}{|a|} \frac{a}{|a|}$

(a = 3x1 vector)

- a: Function of u_{D16}, u_{D17} ; depends on FLAM Δf compensation formulation
- b: Function of u_{D14} and u_{D15} ; depends on FLAM Δu compensation formulation
- c: Function of u_{DA7} ; TBD

40991

TABLE L. KCOM INPUT/OUTPUT SUMMARY (KF CONTROL)

Substate Class Inputs/ Outputs	D Substates	R Substates
Inputs	$\frac{s=(sd')}{n}$ $\left(x_{Ds}/S, n, (\phi_{Dss'}, G_{Dss'})^{**}\right) (F, S) n$ $\frac{s=(DA2)^*}{n}$ $\left(H_{vAs}/S, n\right)$ $\frac{s=(sd')}{n-1}$ $\left(u_{Ds}, \dot{u}_{Ds}\right) n-1$	$\frac{s=(sr0)}{n}$ $\left(x_{Rs}/S, n, (\phi_{Rs})^{**}\right) (F, S) n$ $\frac{s=(sr0)}{n-1}$ $\left(u_{Rs}\right) n-1$
Outputs	$\frac{s=(sd')}{n}$ $\left(x_{Ds}/F, n, (x_{Ds}) S, n, \right)$ $\left(u_{Ds}, \dot{u}_{Ds}\right) n$ $\frac{s=(DA2)^*}{n}$ $\left(x_{Ds}/F, n\right)$	$\frac{s=(sr0)}{n}$ $\left(x_{Rs}/F, n, (x_{Rs}) S, n, \right)$ $\left(u_{Rs}\right) n$

*Additional Input/output Requirements for ADR Only

**Rapid-dynamics-dependent ϕ and G Submatrices Null

TABLE LI. KCOM INPUT/OUTPUT SUMMARY (NON-KF MODULES CONTROL)

Module Com- putation Class Input/ Output	D MODULES	R MODULES
Input	<p><u>VSTM</u>: $P, v, u_{D1}, u_{D2} (IPA)$ $\beta_L, u_{DP3} (P)$</p> <p><u>FLAM</u>: $T_{P/L}, T_{P/C}, u_{D3} = \psi_p, \phi_p (IA)$ $u_{DI4}, u_{DI7} (I)$ $u_{DI3} (IF), u_{DA3} (A)$</p> <p><u>WASM</u>: $(V_w)_L, u_{DA6}, u_{DA7} (A)$</p>	<p><u>ALTM</u>: $u_{RUA} (A), \Delta h_{BK} (\Delta B), h_{PC} (APS)$</p> <p><u>TDFM</u>: $u_{RUC}, u_{RE'S}$ $+ \Delta K_{U'}^t, \Delta K_{U'}^e, \Delta K_{U'}^t, \Delta K_{U'}^e, \Delta K_{n'}^t, \Delta K_{n'}^e, \Delta K_{Lj}^t, \Delta K_{Lj}^e$</p>
Output	<p><u>VSTM</u>: $P, v (IPA)$ $\beta_L (P)$</p> <p><u>FLAM</u>: $T_{P/C}, T_{L/C}, \omega_K (IA)$ $\Delta f_K, \Delta \omega_K (I)$</p> <p><u>WASM</u>: $(v_w)_L + TBD (A)$</p>	<p><u>ALTM</u>: $\Delta h_{BK} (\Delta B), h_{PC} (APS)$</p> <p><u>TDFM</u>: $\Delta K_{U'}^t, \Delta K_{U'}^e, \Delta K_{U'}^t, \Delta K_{U'}^e, \Delta K_{n'}^t, \Delta K_{n'}^e, \Delta K_{Lj}^t, \Delta K_{Lj}^e$</p>

III.4.g

KALMAN FILTER TIME UPDATE
MATRIX GENERATION MODULE

(KTMM)

SPECIFICATION

This module generates the time update matrices for use by the KTUM on the next cycle. The algorithms are shown in their fundamental differential equation form, since either recursive, or single-pass closed form, or a mixture of both of these types of solution may be required and/or desirable, depending on the nature of the application.

TABLE LII. D SUBSTATES KTMM OPERATIONS SUMMARY
(GOVERNING DIFFERENTIAL EQUATIONS)

DR Mode		IDR	PDR	ADR	
Operation					
Execution Once Per KF Cycle	D Substate Index Setup	$s, s' = s' = DI + DI2,$ $DI3 - DI7$	$s, s' = s' = DP1 + DP2$ $DP3$	$s, s' = s' = DA1 + DA3,$ $DA4 - DA7$	
	D Substate Prediction Submatrices Initialisation	$\dot{\phi}_{Dss} = I \text{ (All } s)$ $\dot{\phi}_{Dss} = 0 \text{ (All } s \neq s')$ $R_{Dss} = 0 \text{ (All } ss')$ $G_{Dss} = 0$			
Execution: Depends Both on Error Dynamics Variability and Measurement Data Rate Relative to KF Cycle Rate	D Substate Prediction Submatrices Generation	Principal Autonomous Sub- matrices	<u>All s</u> $\dot{\phi}_{Dss} = A_{Dss} \phi_{Dss}$ <u>s=DI4</u> $\dot{G}_{Dss} = I + A_{Dss} G_{Dss}$ <u>s=DI4 thru DI7</u> $\dot{R}_{Dss} = K_{Dss}$ $+ A_{Dss} R_{Dss} + (A_{Dss} R_{Dss})^T$	<u>All s</u> $\dot{\phi}_{Dss} = A_{Dss} \phi_{Dss}$ <u>s=DP3</u> $\dot{R}_{Dss} = K_{Dss}$ $+ A_{Dss} R_{Dss} + (A_{Dss} R_{Dss})^T$	<u>All s</u> $\dot{\phi}_{Dss} = A_{Dss} \phi_{Dss}$ <u>s=DA4 thru DA7</u> $\dot{R}_{Dss} = K_{Dss}$ $+ A_{Dss} R_{Dss} + (A_{Dss} R_{Dss})^T$
		Principal Substate Coupling Sub- matrices	<u>s=DI1+DI2, s'=DI3, DI6,</u> <u>DI7: s=DI3, s'=DI4, DI5</u> $\dot{\phi}_{Dss} = A_{Dss} \phi_{Dss} + A_{Dss} \phi_{Dss'}$ $\dot{R}_{Dss} =$ $A_{Dss} R_{Dss} + A_{Dss} R_{Dss'} +$ $+(\quad \quad)^T$ <u>s=DI3, s'=DI4</u> $\dot{G}_{Dss} = A_{Dss} G_{Dss} + A_{Dss} G_{Dss'}$	<u>s=DP1+DP2, s'=DP3</u> $\dot{\phi}_{Dss} = A_{Dss} \phi_{Dss} + A_{Dss} \phi_{Dss'}$ $\dot{R}_{Dss} =$ $A_{Dss} R_{Dss} + A_{Dss} R_{Dss'} +$ $+(\quad \quad)^T$	<u>s=DA1+DA3, s'=DA4 thru DA7</u> $\dot{\phi}_{Dss} = A_{Dss} \phi_{Dss} + A_{Dss} \phi_{Dss'}$ $\dot{R}_{Dss} =$ $A_{Dss} R_{Dss} + A_{Dss} R_{Dss'} +$ $+(\quad \quad)^T$
		Secondary Substate Coupling Sub- matrices	<u>s=DI1+DI2, s'=DI3,</u> <u>s'=DI4, DI5</u> $\dot{\phi}_{Dss} = A_{Dss} \phi_{Dss} + A_{Dss} \phi_{Dss''}$ $\dot{R}_{Dss} =$ <u>s=DI1+2, s'=DI3, s'=DI4</u> $\dot{G}_{Dss} = A_{Dss} G_{Dss} + A_{Dss} G_{Dss''}$

*To conserve space, the IDR Secondary Coupling and Tertiary Autonomous R Submatrix equations are not shown here. If needed, these are also obtainable from the full D State equation, $\dot{R}_D = K_D + A_D R_D + R_D A_D^T$.

TABLE LIII. R SUBSTATES KMM OPERATIONS SUMMARY
(GOVERNING DIFFERENTIAL EQUATIONS)

Operation			
Execution Once Per KF Cycle	R Substate Index Setup		$s = s_{ro}$
	R Substate Prediction Submatrices Initialization		$\phi_{Rs} = I$ $R_{Rs} = 0$
Execution*	R Substate Prediction Submatrices Generation	Principal Autonomous Sub- matrices	$\dot{\phi}_{Rs} = A_{Rs} \phi_{Rs}$ $\dot{R}_{Rs} = K_{Rs}$ $+A_{Rs} R_{Rs} + (A_{Rs} R_{Rs})^T$
		Other Sub- matrices	-----

***Execution:**

- Once per KF cycle if A_{Rs} = constant
- Based on $\int_{\Delta t} A_{Rs} dt$ if A_{Rs} ≠ constant

TABLE LIV. KTM INPUT/OUTPUT SUMMARY

Inputs/ Outputs	Substate Class	D Substates	R Substates
Inputs		$\underline{s = sd'}$ $(A_{Dss'}, K_{Ds'})_{i,n}$	$\underline{s = sro}$ $(A_{Rs}, K_{Rs})_{i,n}$
Outputs		$\underline{s = sd'}$ $(\phi_{Dss'}, G_{Dss'}, R_{Dss'})_{(F,S)n}$ $(\phi_{Dss'}, G_{Dss'}, R_{Dss'})_{i,n}$	$\underline{s = sro}$ $(\phi_{Rs}, R_{Rs})_{(F,S)n}$ $(\phi_{Rs}, R_{Rs})_{i,n}$

III.4.h

KALMAN FILTER MEASUREMENT
MATRIX GENERATION MODULE

(KMM)

SPECIFICATION

This module KF endpoint-synchronizes and time-smooths current-cycle raw D/R synchronous measurement-differences and their associated measurement matrices. Its outputs are further processed by the measurement preprocessing matrices (KMRM, KMCM, KMOM) in the next KF cycle. The algorithms are shown in their fundamental, nonrecursive summation forms. Compact closed-form, or recursive, or a mixture of both types (all based on these fundamental forms) may be required and/or desirable, depending on the nature of the application.

TABLE LV. KMMM OPERATIONS SUMMARY

Substate Class		D Substates			R Substates
Operation					
Execute Once per KP Cycle	Input Measurement Type Index Setup	$m = m1$			
	\bar{Y}_m, \bar{C}_m Computations	$\bar{Y}_{Dm} = \frac{1}{n} \sum_i Y_{Dmi}, \bar{C}_{Dm} = \frac{1}{n} \sum_i C_{Dmi}$ (All m)			$\bar{Y}_{Rm} = \frac{1}{n} \sum_i Y_{Rmi}, \bar{C}_{Rm} = \frac{1}{n} \sum_i C_{Rmi}$ (All m)
	$\Delta Y_m, \Delta \bar{Y}_m$ Computations	$\Delta Y_{mi} = Y_{Dmi} - Y_{Rmi}$ (All m) $\Delta \bar{Y}_m = \bar{Y}_{Dm} - \bar{Y}_{Rm} = \frac{1}{n} \sum_i \Delta Y_{mi}$			
Execute Once per KP Cycle for Each Measurement of Subset M1	\bar{M}_{ms} Computations	<u>IDR</u> $m=1-5:$ $s'=DI1+DI2,$ $s=DI1+DI2,$ $DI3-DI7$	<u>PDR</u> $m=1-5:$ $s'=DP1+DP2,$ $s=DP1+DP2,$ $DP3$	<u>ADR</u> $m=1-3, 5:$ $s'=DA1+DA3,$ $s=DA1+DA3,$ $DA4-DA7$ $m=4:$ $s'=DA1+DA3,$ $s=DA1+DA3,$ $DA4, DA5$	$m=2: s=RUA$ $m=3-5: s=RUC, REN C,$ $REN E, REN jk$
		$\bar{M}_{Dms} = \frac{1}{n} \sum_i M_{Dms} i \phi_{Ds' si, F}$			$\bar{M}_{Rms} = \frac{1}{n} \sum_i M_{Rms} i \phi_{Rs' si, F}$
		<u>IDR</u> $m=1-5:$ $s'=DI1+DI2,$ $s=DI4$	<u>ADR</u> $m=4:$ $s'=DA1+DA3,$ $s=DA6, DA7$		
	$\bar{Z}_{ms}, \bar{W}_{ms}$ Computations	$\bar{N}_{Dms} = \frac{1}{n} \sum_i M_{Dms} i \phi_{Ds' si, F}$			$\bar{Z}_{Rms} = \frac{1}{n} \sum_i M_{Rms} i \phi_{Rs' si, F}^2 s_{F, i}$ $\bar{W}_{Rms} = \frac{1}{n^2} \sum_i \sum_j M_{Rms i, i} R_{Rs' i, j}^T M_{Rms j, F}$

ij* = Larger of i and j.

**Omitted here for lack of space. See Appendix VIII

40993

TABLE LVI. KMM INPUT/OUTPUT SUMMARY

Substate Class Inputs/ Outputs	D Substates	R Substates	D/R Substates
Inputs	$m=(ml)_n; s, s'=(sd')_n$ $\left(\bar{Y}_{Dm}, \bar{C}_{Dm}, \bar{M}_{Dms}, \right.$ $\left. \phi_{Dss'}, \bar{C}_{Dss'}, \bar{R}_{Dss'} \right)_{i,n}$	$m=(ml)_n, s=(sr0)_n$ $\left(\bar{Y}_{Rm}, \bar{C}_{Rm}, \bar{M}_{Rms}, \right.$ $\left. \phi_{Rs} \right)_{i,n}$	
Outputs	$m=(ml)_n; s, s'=(sd')_n$ $\left(\bar{Y}_{Dm}, \bar{C}_{Dm}, \bar{M}_{Dms}, \right.$ $\left. \bar{N}_{Dms}, \bar{Z}_{Dms}, \bar{W}_{Dms} \right)_{i,n}$	$m=(ml)_n, (s=sr0)_n$ $\left(\bar{Y}_{Rm}, \bar{C}_{Rm}, \bar{M}_{Rms}, \right.$ $\left. \bar{Z}_{Rms}, \bar{W}_{Rms} \right)_{i,n}$	$m=(ml)_n$ $\left(\frac{\Delta Y_m}{\Delta Y_m} \right)_{i,n}$ $\left(\frac{\Delta Y_m}{\Delta Y_m} \right)_n$

III.5

INITIALIZATION AND SWITCHING MODULES
SPECIFICATIONS

These modules together comprise the operations necessary to initiate and subsequently to switch processor navigation with regard to DR mode, R configuration, and computational reference (C) frame.

III.5.a

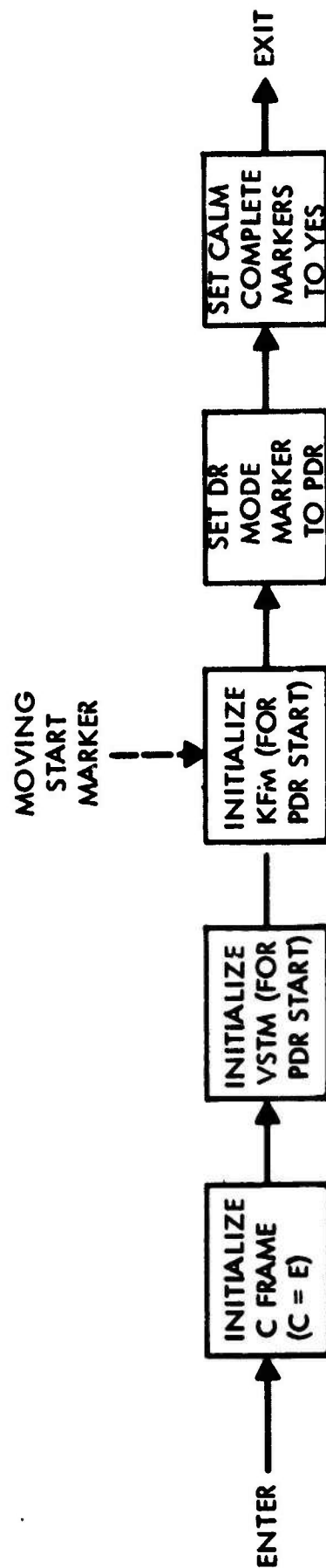
NAVIGATION START-UP MODULE

(NSTM)

SPECIFICATION

This module initializes processor dynamic operation before first entry to the main, dynamic navigation loop for PDR operation.

Specifically, it initializes (a) the computational frame (to $C = E$); (b) initial position, velocity, and pseudo-acceleration to null vectors; and (c) the KF PDR error substate and control vectors to null, and the covariance matrix to large values to reflect the consequent large uncorrelated uncertainties in the initial position, velocity and the pseudo-acceleration error substates.



40883

Figure 22. NSTM Operations Flow

TABLE LVII. NSTM OPERATIONS SUMMARY

Start Type		Fixed Start	Moving Start
Operation			
Execution Prior to Dynamic Nav Loop Entry*	C Frame Initialization (C = E)	$C_{C/E} = 0, T_{C/D} = I$	
	VSTM Initialization (for PDR Start)	$p = 0 \qquad \beta_L = 0$ $v = 0 \qquad \omega_{E/I} = \text{Constant}$	
	KFM/DR Initialization (for PDR Start)	$s, s' = \text{DP1-DP3}$ $x_{Ds} = 0 \qquad P_{Dss'} = 0$ $u_{Ds} = 0 \qquad P_{Dss'} = \sigma_{P0}^2 I \ (s = \text{DP1})$ $\dot{u}_{Ds} = 0 \qquad \sigma_{P0} = \frac{\sqrt{3}}{3} R_0; R_0 = \text{nom. earth radius}$	
		<div>$s = \text{DP2}$ $P_{Dss} = \sigma_{v0}^2 I \ (\sigma_{v0} = \frac{\sqrt{3}}{3} v_{CR} ;$ $v _{CR} = \text{nom. vehicle cruise speed})$ $s = \text{DP3}$ $P_{Dss} = \begin{bmatrix} \sigma_{\beta 1}^2 & 0 & 0 \\ 0 & \sigma_{\beta 2}^2 & 0 \\ 0 & 0 & \sigma_{\beta 3}^2 \end{bmatrix}$</div>	

*Execute Operations in Order Shown

TABLE LVIII. NSTM: INPUT/OUTPUT SUMMARY

Start Variable Type	Fixed or Moving	Moving Only
Input	σ_{p0} , Earth Rate	$\sigma_{v0}, \sigma_{\beta_i} (i=1, 2, 3)$
Output	<u>Init Values for:</u> $T_{C/E}, \tilde{C}_{C/E}, P, v, \omega_E/I, \beta_L$ $(x_{Ds}, u_{Ds}, \dot{u}_{Ds}, P_{Dss'}) s, s' = DP1-DP3$	<u>Init Values for:</u> $P_{Dss} (s=DP1, DP2)$

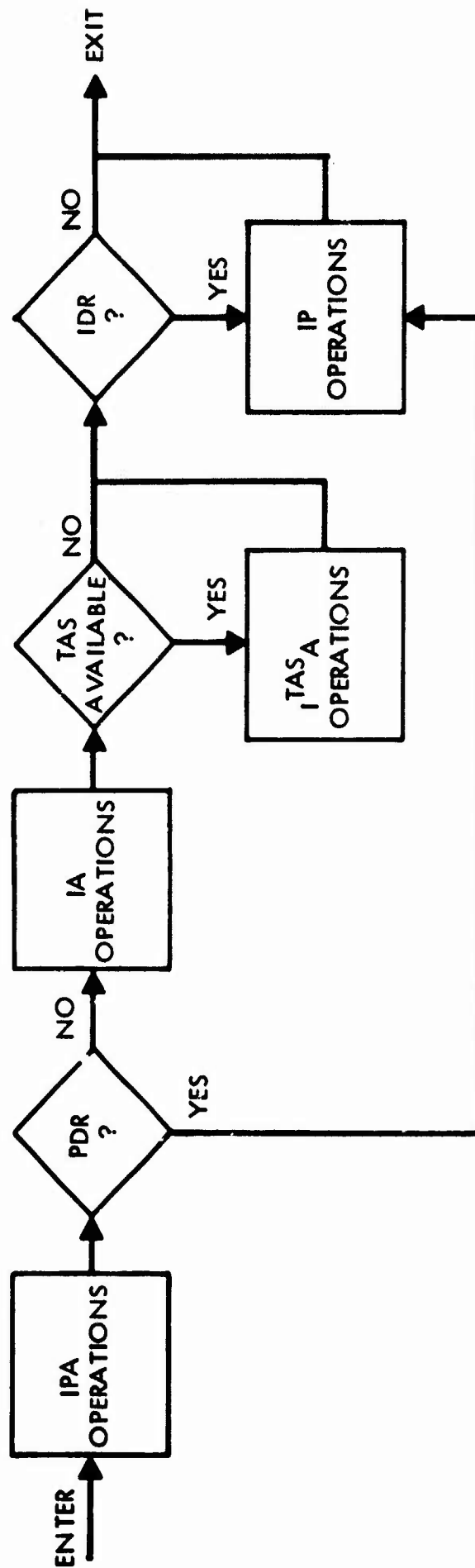
III.5.b

C FRAME SWITCHING MODULE (NON-KF MODULES)

(CSWM)

SPECIFICATION

This module embeds the operations necessary to (a) define a new computational reference frame, (b) generate the switching transformation and center-displacement vector between the old and new computational frames, and then (c) switch all affected processor D and R variables to the new frame. Actual switching of the variables is delayed until the end of the KF cycle in which the new C frame command was initiated, at which time affected K module variables are also switched by (a submodule of) the KSWM.



40882

Figure 23. CSWM Operations Flow (Non-KF Modules)

TABLE LIX. CSWM OPERATIONS SUMMARY (NON-KF MODULES)

DR Nav Mode		IDR(I)		ADR(A)	PDR(P)
		Without TAS	With TAS		
Operation					
nth KF Cycle Endpoint Execution*	Navigation Vectors/Matrices Switching	DR Nav Modules	New C Frame Definition $T_{C/E}, C_{C/E}$		$(C_{C/E})_{NEW}$ = Function of New C Frame Definition Data (IPA1) $(T_{C/E})_{NEW}$ = Function of New C Frame Definition Data
			Old-to-New C Frame Rotation Matrix T_{SW}		$T_{SW} = (T_{C/E})_{NEW} (T_{C/E})_{OLD}^T$ (IPA2)
			Old-to-New C Frame Center Translation Vector ΔC_{SW}		$\Delta C_{SW} = (C_{C/E})_{NEW} - (C_{C/E})_{OLD}$ (IPA3)
			Old Definition Replacement by New		$(C_{C/E})_{NEW} \rightarrow (C_{C/E})_{OLD} \quad (T_{C/E})_{NEW} \rightarrow (T_{C/E})_{OLD}$ (IPA4)
	Ref Nav Modules		$a_{NEW}^{-T} T_{SW} a_{OLD} - (T_{C/E})_{NEW} \Delta C_{SW} \quad (a = p)$		(IPA5)
			$a_{NEW}^{-T} T_{SW} a_{OLD} \quad (a = v, s, \Delta p, T_{L/C})$		(IPA6)
			$a_{NEW}^{-T} T_{SW} a_{OLD} \quad (a = T_{P/C}, T_{A/C}, \omega_{A/C}, \omega_{E/I})$ (IA1)	$a_{NEW}^{-T} T_{SW} a_{OLD} (a = u_1, u_2, u_3)$ (P1)	
			----- $a_{NEW}^{-T} T_{SW} a_{OLD} (a = v_W, v_{AS}) (I(TAS) A)$	-----	
			$a_{NEW}^{-T} T_{SW} a_{OLD} (a = f, \Delta v)$ (IP1)	-----	(IP1)
			$a_{NEW}^{-T} T_{SW} a_{OLD} - (T_{C/E})_{NEW} \Delta C_{SW} \quad (a = e_{nj}) \quad (All \ nj \ in \ sr0)$		(IPA7)
			$a_{NEW}^{-T} T_{SW} a_{OLD} \quad (a = e_{nj}) \quad (All \ nj \ in \ sr0)$		(IPA8)

* New C frame commanded by operator in nth KF cycle.

40994

TABLE LX. CSWM INPUT/OUTPUT SUMMARY (NON-KF MODULES)

Inputs/ Outputs	DR Mode Subsets	IPA	IA	I^{TAS}_A	IP	P
Inputs	DR Nav Modules	$(p, v, g, \Delta p, T_{L/C})_{OLD}$	$(T_{P/C}, T_{A/C}, \omega_{A/C})_{OLD}$ $(\omega_{E/I})_{OLD}$	$(v_W, v_{AS})_{OLD}$	$(\Delta v, f)_{OLD}$	$(u_1, u_2, u_3)_{OLD}$
	Ref Nav Modules	$(e_{nj}, \dot{e}_{nj})_{OLD}$ (All nj in $sr0$)				
	DR Nav Modules	New C Frame Def. Data $(T_{C/E}, C_{C/E})_{OLD}$				
	Ref Nav Modules					
Outputs	DR Nav Modules	$(p, v, g, \Delta p, T_{L/C})_{NEW}$	$(T_{P/C}, T_{A/C}, \omega_{A/C})_{NEW}$ $(\omega_{E/I})_{NEW}$	$(v_W, v_{AS})_{NEW}$	$(\Delta v, f)_{NEW}$	$(u_1, u_2, u_3)_{NEW}$
	Ref Nav Modules	$(e_{nj}, \dot{e}_{nj})_{NEW}$ (All nk in $sr0$)				
	DR Nav Modules	$(C_{C/E}, T_{C/E})_{NEW},$ $T_{SW}, \angle C_{SW}$				
	Ref Nav Modules					

III.5.c

COARSE ALIGN MODULE

(CALM)

SPECIFICATION

This module is used to accomplish coarse (IMU or AHRU) platform-to-computer alignment prior to IDR or ADR operation.

In particular, initial IMU operations consist of coarse-leveling the platform (if it is of the rotationally isolated type). When this is complete, no further operations are initiated unless VSTM position and velocity data is sufficiently accurate (as indicated by the corresponding KF variances). When this latter condition is met, coarse computational alignment -- i.e., coarse determination of the (AHRU or IMU) platform-to-computer and L-frame-to-computer transformations for subsequent PLAM IDR or ADR navigation updating -- begins and continues until the initiation of the IDR or ADR navigation.

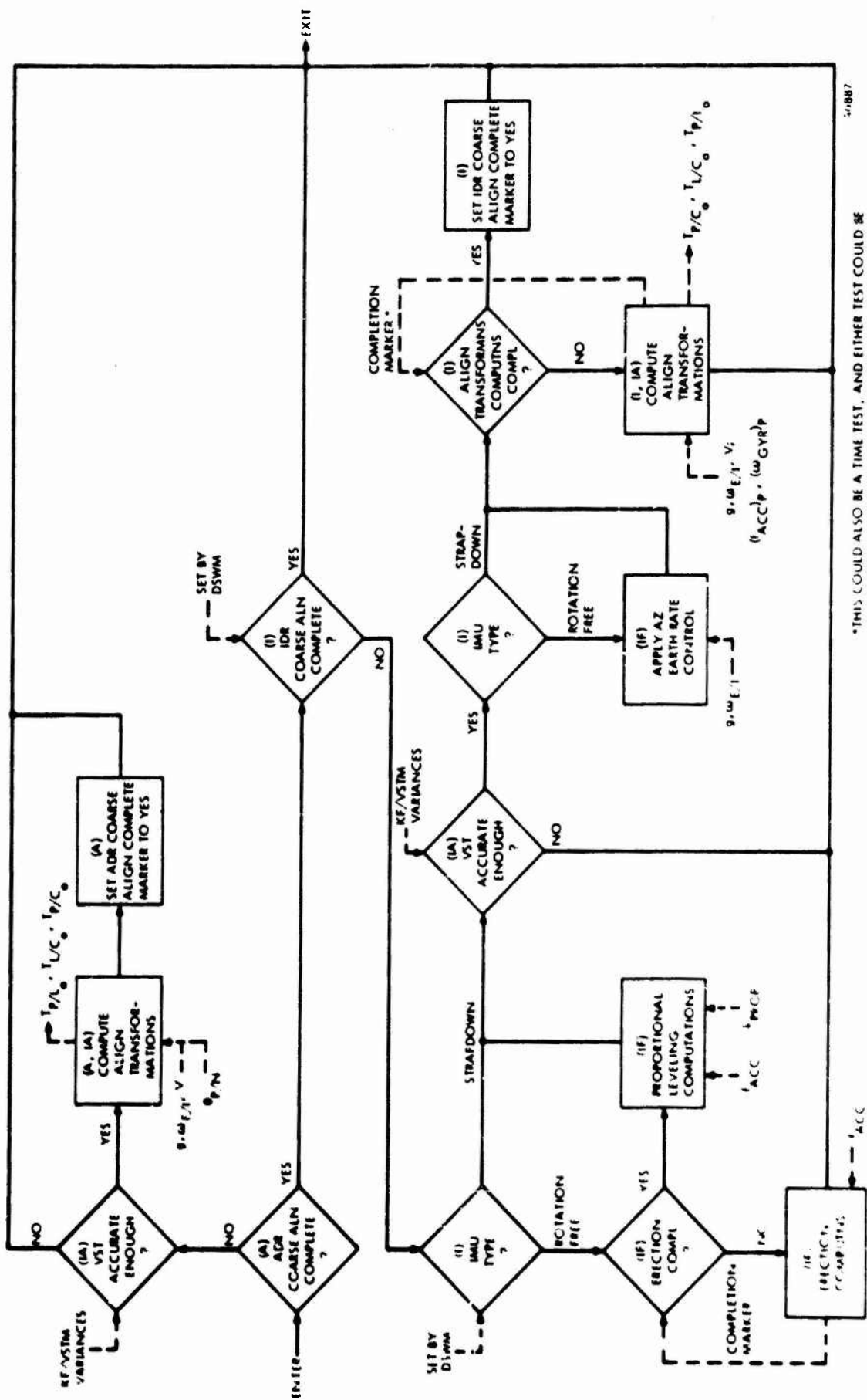


Figure 24. CALM Operations Flow

TABLE LXI. CALM OPERATIONS SUMMARY

Align For Operation		IDR(I)		ADR(A)*
		Strapdown (IS)	Rotation Free (IF)	
Erection Phase	VST Accuracy Test	<u>Pass:</u> Trace $P_{D11} \leq \sigma_{PD}^2$ and Trace $P_{D22} \leq \sigma_{v0}^2$ (IA1) <u>Fail:</u> Either $P_{D11} > \sigma_{PD}^2$ or $P_{D22} > \sigma_{v0}^2$		
	Coarse Erection		$(\delta_1)_P = (\epsilon_{ACC})_P / \epsilon_{ACC} $ (IF1) $(\omega_{BLEW})_P = \epsilon \left\{ (\delta_1)_P, \omega_{BLEW} , \Delta\theta_L \right\}$	
	Proportional Leveling		$(u_1)_P = (P_1)_P \times (\delta_1)_P$ (IF2) $(\omega_{PROPL})_P = k_{PROPL} u_{1P}$	
Alignment Phase	Azimuth Rate Control		$(\omega_{PROPL})_P = \left\{ (\omega_{E/I})^T \frac{\mathbf{g}}{ \mathbf{g} } \right\} (P_1)_P$ (IF3)	
	Total Gyro Rate	$(\omega_{GYR})_P = \text{Strapdown Gyro Outputs}$	$(\omega_{GYR})_P = (\omega_{PROPL})_P + (\omega_{PROPL})_P$ (IF4)	
	Alignment Transformations	$T_{P/C1} = Q_{P1} Q_{C1}^{-1}$ $Q_{P1} = \left\{ (\epsilon_{ACC})_P, (\omega_{GYR})_P, (\epsilon_{ACC})_P \times (\omega_{GYR})_P \right\}_1$ $Q_{C1} = \left\{ -\mathbf{g}, \omega_{P/I}, -\mathbf{g} \times \omega_{P/I} \right\}_1$ (I1) $\bar{T}_{P/C1} = T_{P/C1}$ $(i = 2, 3, \dots, n)$ $\bar{T}_{P/Ci} = (1 - k_s) \bar{T}_{P/Ci-1} + k_s T_{P/Ci}$ $T_{R/CO} = \bar{T}_{P/Cn}$		$T_{P/CO} = T_{P/LO} T_{L/CO}$ (A1)
		$\omega_{P/I} = \omega_{E/I} \frac{1}{ \mathbf{g} } \frac{\mathbf{g}}{ \mathbf{g} } \times \mathbf{v}$ $T_{CLO} = \left[(L_1)_C, (L_2)_C, (L_3)_C \right]$ (IA2) $(L_1)_C = -\frac{\mathbf{g}}{ \mathbf{g} } (L_2)_C = \frac{(\omega_{P/I}) \times (L_1)_C}{ \omega_{P/I} \times (L_1)_C }$ $(L_3)_C = (L_1)_C \times (L_2)_C$ $T_{L/CO} = T_{C/LO}^T$		
		$T_{P/LO} = T_{P/CO} T_{C/LO}$ (I2)	$T_{P/LO} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \theta_{P/L} & -\sin \theta_{P/L} \\ 0 & \sin \theta_{P/L} & \cos \theta_{P/L} \end{bmatrix}$ $\theta_{P/L} = \theta_{P/4} + \theta_{N/L}$ $\sin \theta_{N/L} = (L_2)_C^T (L_2)_{CO}$ (A2) $\cos \theta_{N/L} = (L_2)_C^T (L_3)_{CO}$ $(L_2)_{CO} = (L_2)_C$ with v set to 0 $(L_3)_{CO} = (L_1)_C \times (L_2)_{CO}$	

*Single fast-loop (MODN) cycle execution of CALM ADR equations is assumed

40995

TABLE LXII. CALM INPUT/OUTPUT SUMMARY

Align Variable Type	I	IF	A	IA
Input	$f_{ACC}, \omega_{CYR},$ $k_{s,n}$	$\Delta\theta_L, \omega_{SLEW} ,$ k_{PROPL}, k_{PROPI}	$\theta_{P/N}$	$P_{D11}, P_{D22},$ $\sigma_{P0}^2, \sigma_{v0}^2,$ $g, \omega_{E/I}, v,$ R_0
Output	-----	$(\dot{\theta}_1)_P, (\omega_{SLEW})_P,$ $(\omega_{PROPL})_P,$ $(\omega_{PROPI})_P$	-----	$T_{P/CO}, T_{L/CO},$ $T_{P/LO}$

III.5.d

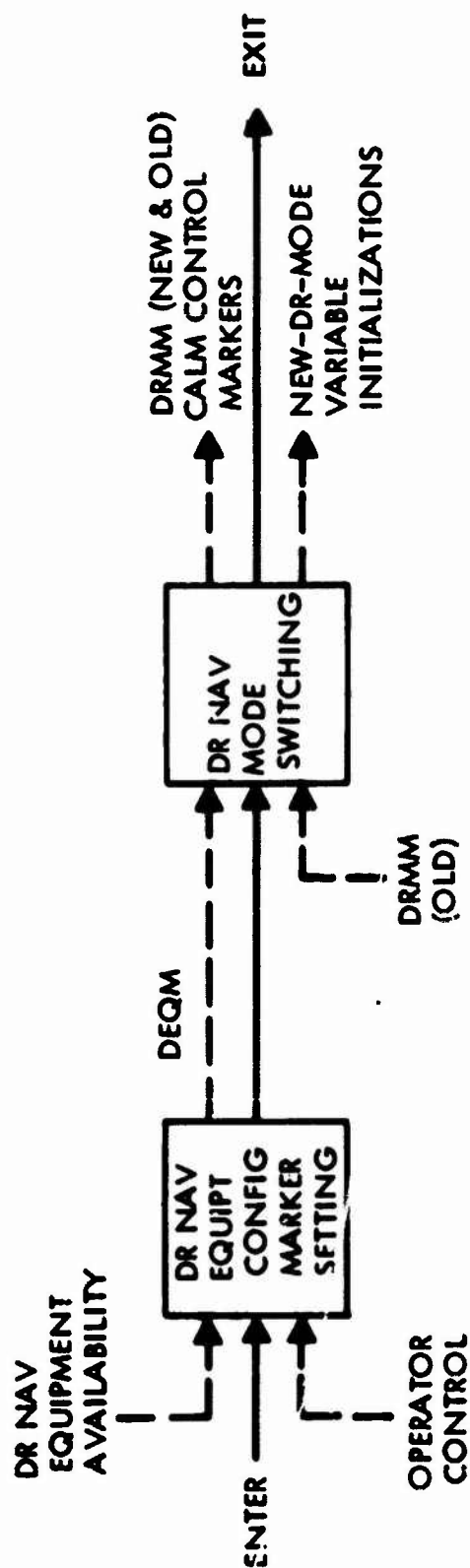
DR NAV MODE SWITCHING MODULE

(DSWM)

SPECIFICATION

This module (a) selects the appropriate (i.e., highest-level) DR mode of operation based on current DR equipment navigation output data availability, (b) sets the corresponding DR navigation mode marker (DRMM) which controls the DR configuration of the D modules and the CSWM (and is also used by the KSWM), and (c) if the mode is a new one, executes the required set-up for that mode.

In particular, if the new mode selected involves a platform, PDR operation is continued until CALM-controlled coarse alignment is complete. Also, the additional new-mode set-up specified is minimal because, and only if, the first new-mode cycle execution order of each of the D modules is that shown in the operations summary table for that module.

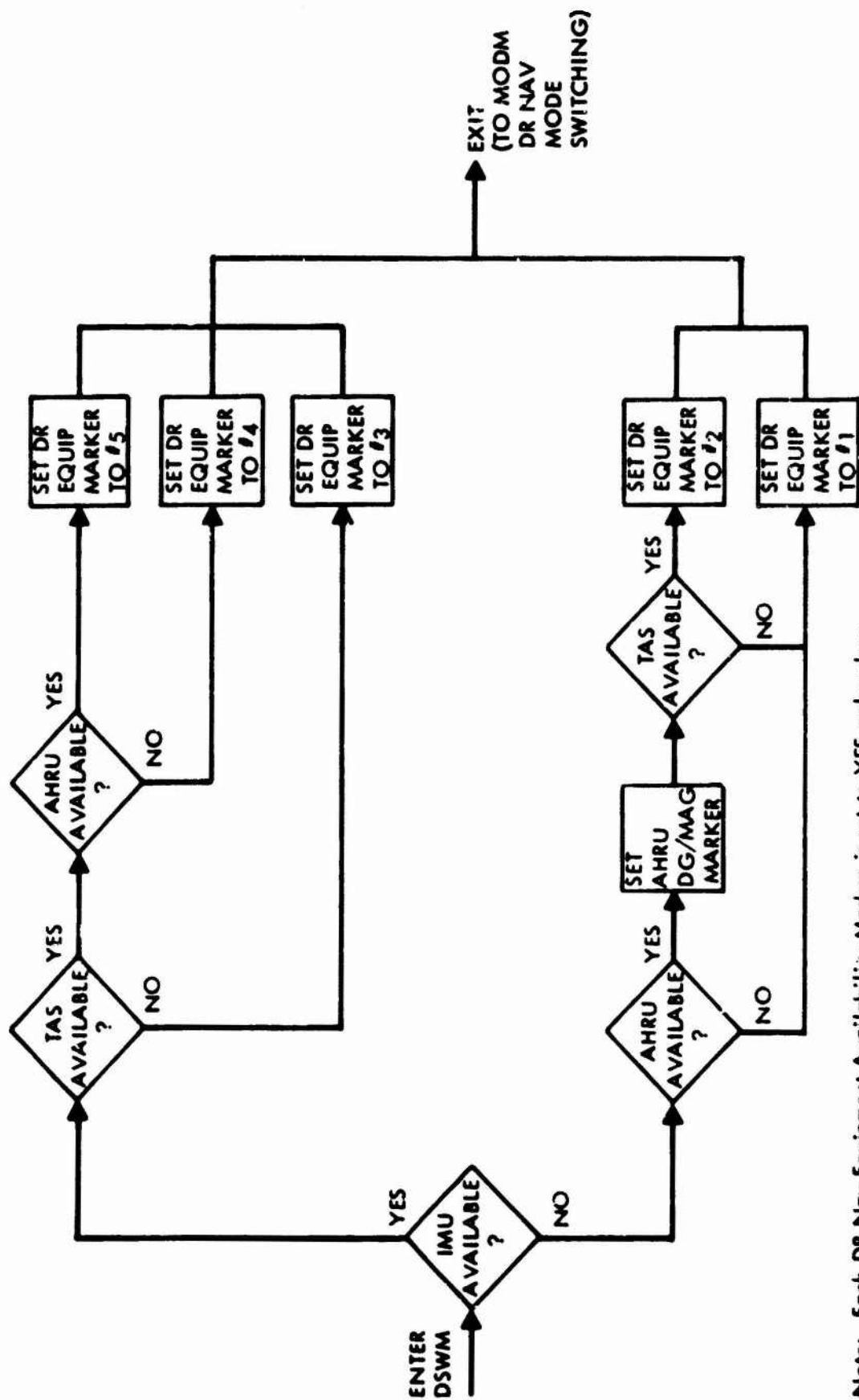


DEQM = DR Nav Equipment Configuration Marker

DRMM = DR Mode Marker

40884

Figure 25. Overall DSMM Organization/Logic/Data Flow



Note: Each DR Nav Equipment Availability Marker is set to YES only when (a) that equipment is producing valid data, and (b) its use has been commanded by the operator by his appropriate control action.

Figure 26. DR Equipment Configuration Marker Setting

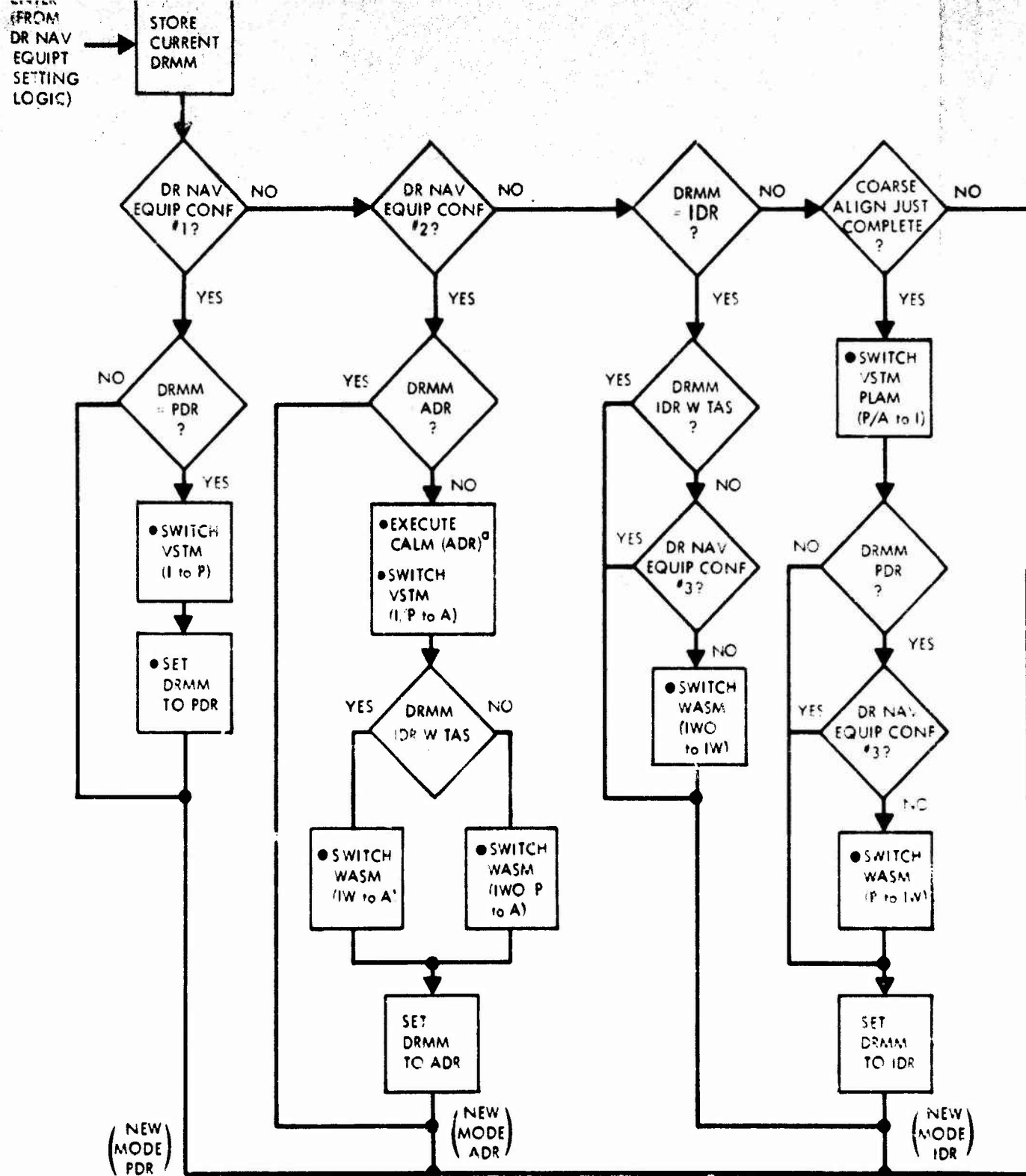
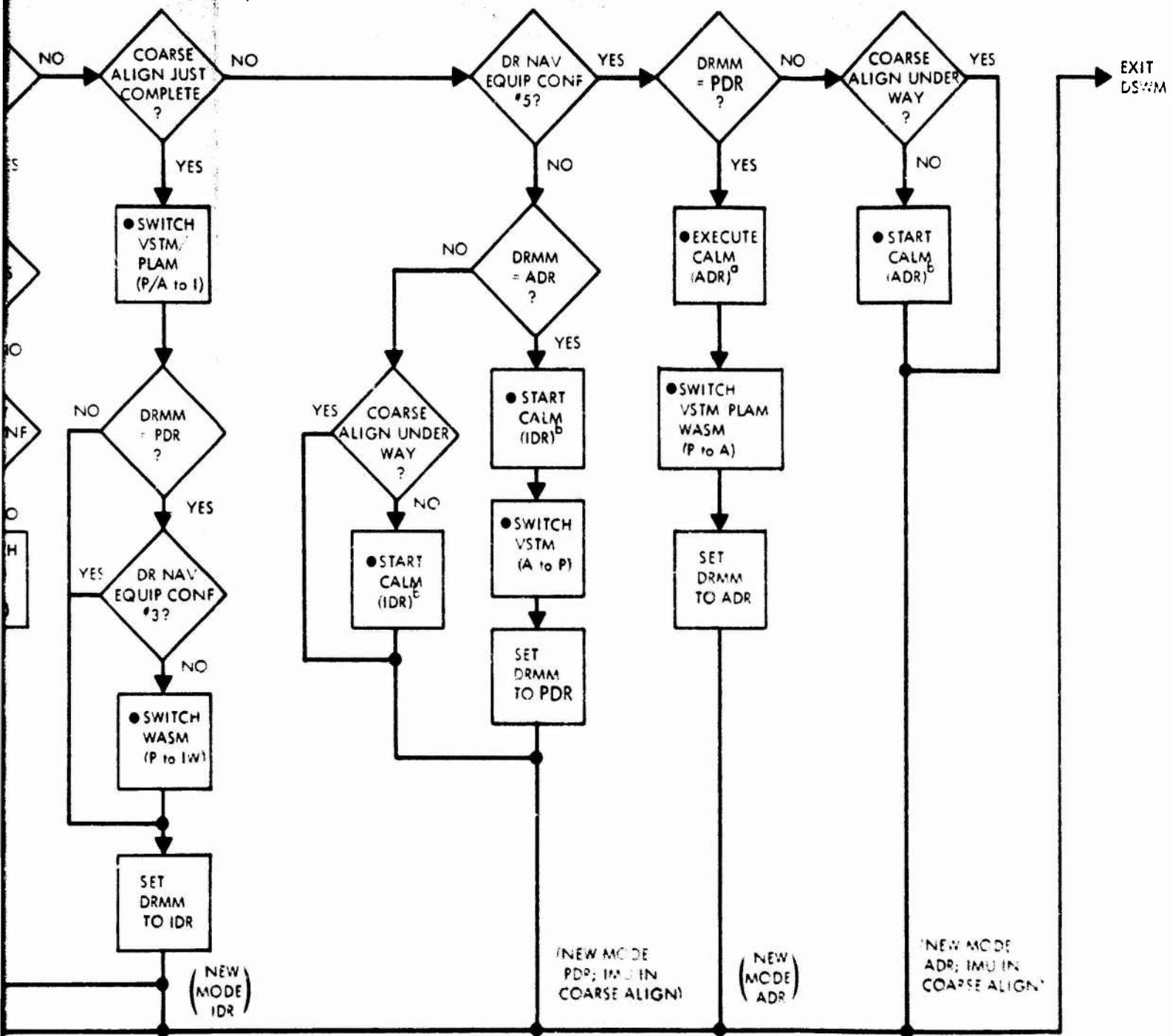


FIGURE 27

DR NAV MODE SWITCHING REQUIREMENTS SUMMARY



Note: DR Nav. Module switching requirements are summarized in Table 11.1.

TABLE LXIII. DR NAV MODE OVERALL SWITCHING REQUIREMENTS SUMMARY
(DR NAV MODULES SWITCHING)

Last DR Mode/ Align Status	IDR		ADR			PDR		
	With TAS	Without TAS	CALM (IDR):			CALM (IDR):		
	(Wind Comp.)	(No Wind Comp.)	Not Started	Underway	Just Complete	Not Started	Underway	Just Complete
⑤ IMU and AHRU/TAS (Max. Poss. DR Mode - IDR with Wind Comp.)	-----	WASH Start-up (IDR w/TAS)	Start CALM(IDR)	-----	DRM-IDR Init. VSTM/ PLAMB/WASH (ADR to IDR w/TAS)	Execute Calm(ADR) ^a • DRM-IDR • Init. WASH (PDR to ADR) • Init. VSTM/PLAMB ^b (PDR to ADR)	-----	DRM-IDR Init. VSTM/ PLAMB/WASH (PDR to IDR w/TAS)
④ IMU/TAS Only (Max. Poss. DR Mode-IDR with Wind Comp.)	-----		Start CALM(IDR)	-----	DRM-IDR Init. VSTM (ADR to PDR)	Start CALM(IDR)	-----	DRM-IDR Init. VSTM/ PLAMB(PDR to IDR w/o TAS)
③ IMU Only or IMU/AHRU Only (Max. Poss. DR Mode-IDR without Wind Comp.)	-----	-----	Same as for Equipment Configuration No. 4 Above	-----	DRM-IDR Init. VSTM/ PLAMB(ADR to IDR w/o TAS)	Start CALM(IDR)	-----	DRM-IDR Init. VSTM/ PLAMB(PDR to IDR w/o TAS)
② AHRU/TAS Only (Max. Poss. DR Mode-ADR)	Exec. CALM(ADR) ^a • Init. VSTM/PLAMB ^b (IDR to ADR) • Init. WASH (IDR with TAS to ADR)	DRM-IDR Init. WASH (IDR w/o TAS to ADR)	-----	-----	-----	Execute CALM(ADR) ^a • DRM-IDR • Init. WASH (PDR to ADR) • Init. VSTM/PLAMB(PDR to ADR)	-----	-----
① AHRU Only or TAS Only or No Equipment	DRM-IDR Init. VSTM (IDR to PDR)	DRM-IDR Init. VSTM (IDR to PDR)	DRM-IDR Init. VSTM (ADR to PDR)	-----	-----	DRM-IDR Init. VSTM (ADR to PDR)	-----	-----

(a) This table assumes all CALM(ADR) equations are executed in a single fast loop (HCDH) cycle, just following DSM execution on that cycle.

DRM = DR Nav Mode Mark
----- = No Action Required

(b) Except PLAM variables
T, P/C, T, P/L, T, L/C
(initialized by CALM)

TABLE LXIV. DR NAV MODULES VARIABLES/EXECUTION ORDER SWITCHING REQUIREMENTS

To	From	IDR (F or S)		ADR (DG or Mag)	PDR
		with TAS	without TAS		
IDR (F or S)	With TAS	-----	WASM: $ \Delta v_{ASM} _K = 0$	VSTM: $f = -g, \text{BYPASS (I1)}$ PLAM: $f_P = 0, (\omega_P/I)/P = 0,$ $\Delta f = 0, \Delta \omega = 0,$ $\Delta f_K = 0, \Delta \omega_K = 0,$ $\omega_K = 0 \text{ (IF Only)}$	WASM: $ \Delta v_{ASM} _K = 0$ VSTM: Same as ADR to IDR PLAM: " " "
	Without TAS	-----	-----		VSTM: Same as ADR to IDR PLAM: " " "
ADR (DG or MAG)	WASM: Execute (I1, I2) instead of (A1, A2) VSTM: BYPASS (A1) PLAM: $\omega_K = 0$	WASM: Execute (I1, I2) instead of (A1, A2) VSTM: BYPASS (A1) PLAM: $\omega_K = 0$	WASM: $ \Delta v_{ASM} _K = 0,$ Execute (I1, I2) instead of (A1, A2) VSTM: BYPASS (A1) PLAM: $\omega_K = 0$	-----	WASM: Same as IDR (w/o TAS) to ADR VSTM: " " PLAM: $\omega_K = 0$
PDR		VSTM: $\beta_L = 0$		VSTM: Same as IDR to PDR	-----

Note: After the above initializations, execution of each DR module should begin with the first new-mode operation and continue according to the order shown in the module operations summary table (except for the first-cycle omissions and substitutions above). The DR modules must also be executed in the order VSTM, PLAM, WASM.

III.5.e

REFERENCE NAVIGATION MEASUREMENT
SWITCHING MODULE

(RSWM)

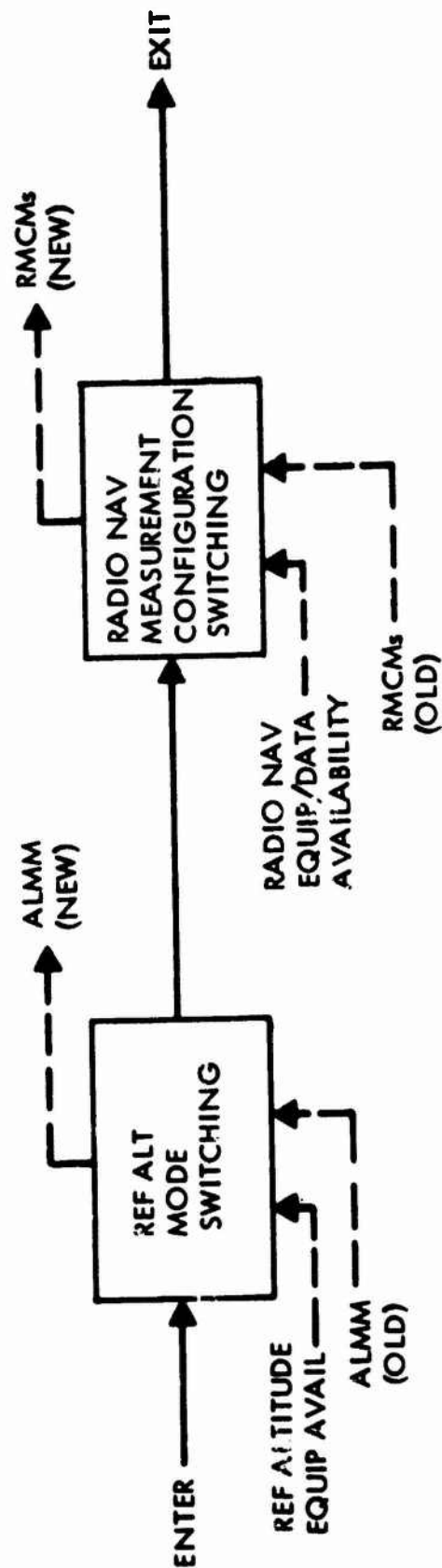
SPECIFICATION

This module comprises the operations necessary to switch processor operation from one reference navigation-measurement availability/use configuration to another such configuration, in the event of new measurement availability or old measurement drop-out.

Separate submodules are included for switching of (a) the TDPM emitter range/range-rate measurement configuration, and (b) the reference altitude measurement (ALTM) mode of operation.

In particular, the TDPM switching is organized first on a general, overall emitter-net basis, and then into a more detailed per-emitter basis. Markers are generated for each emitter which control the switching and subsequent operation of not only the TDPM modules themselves, but their associated KF error substates as well (via the KSWM).

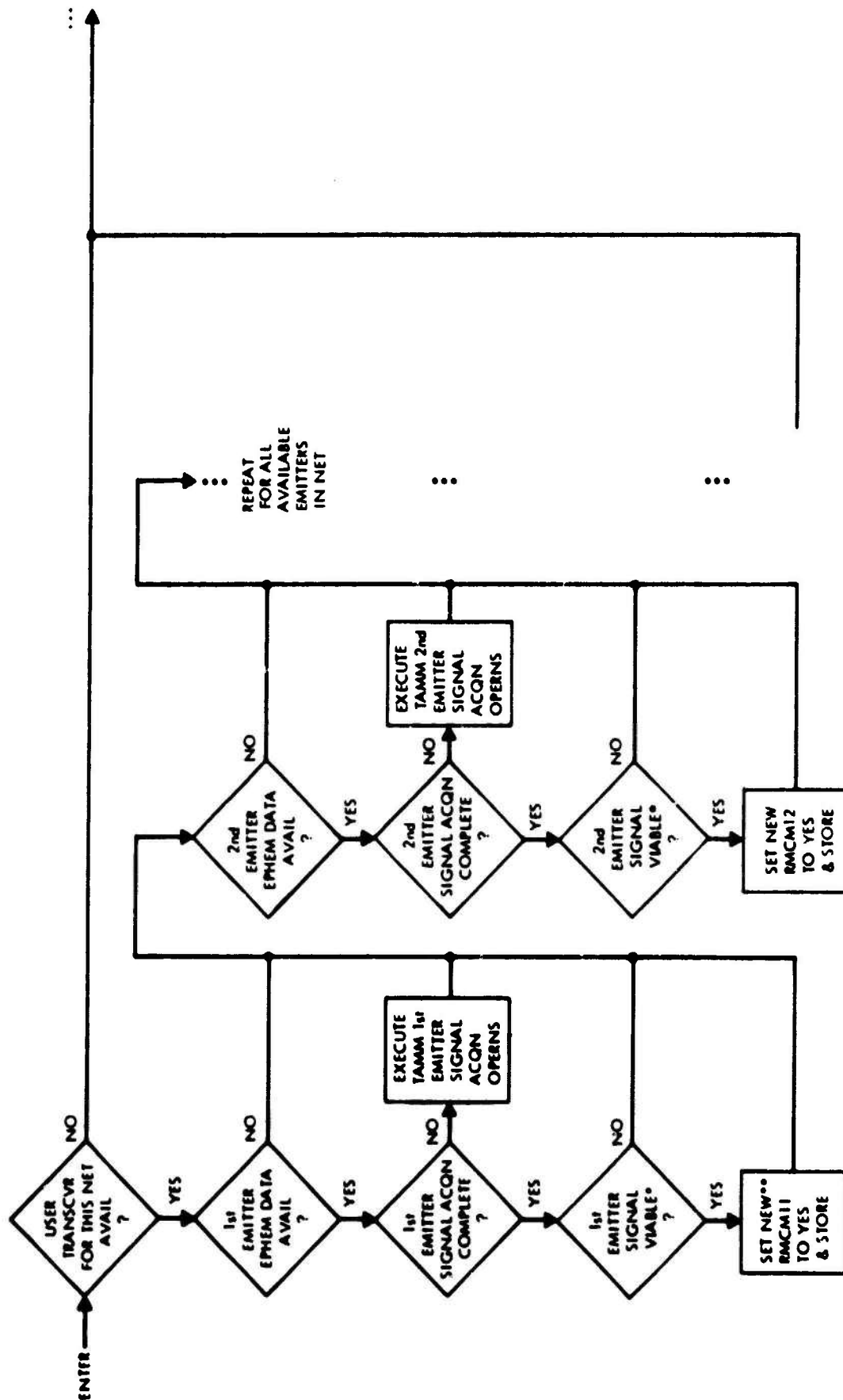
The ALTM switching sets a single marker to corresponding control switching and subsequent operation of the ALTM and its attendant KF error substate.



ALMM = Ref Altitude Mode Marker
 RMCMS = Radio Measurement Configuration Markers

40886

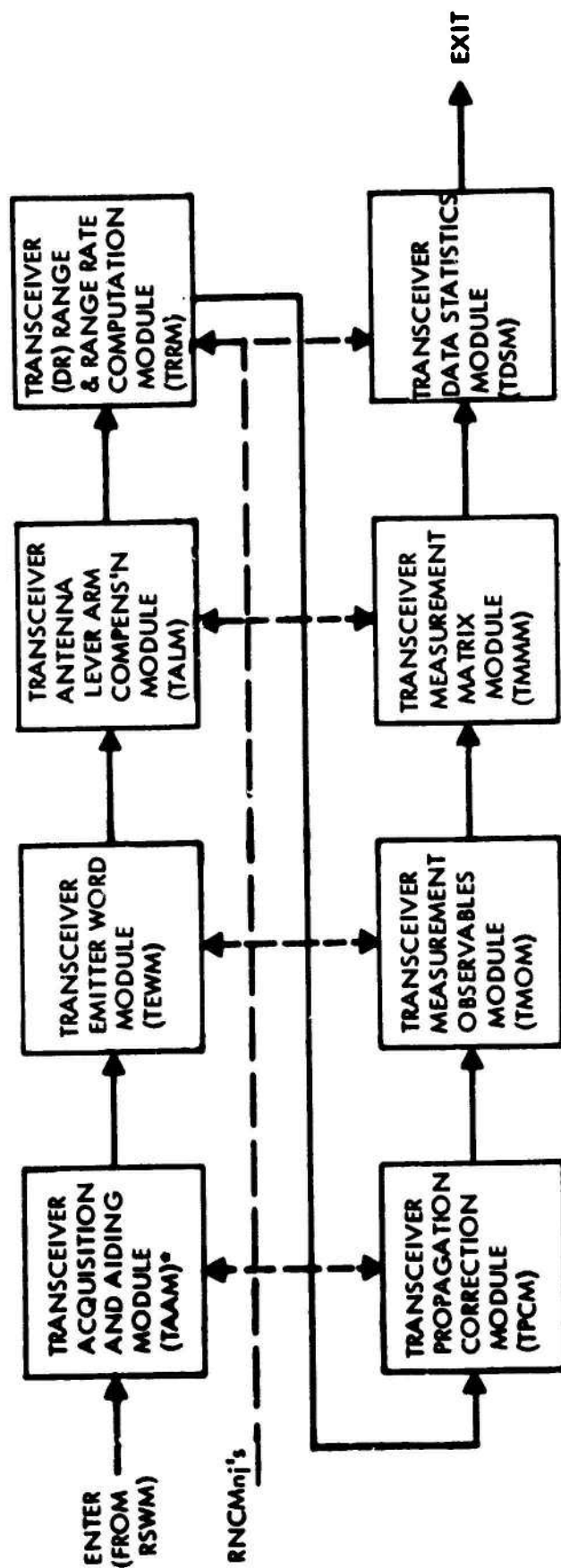
Figure 28. Overall RSWM Organization/Logic/Data Flow



• I.e., are signal-to-noise ratio and LOS elevation angle sufficient?
 •• BMCMIj = range/range rate measurement availability marker for jth emitter of nth net.
 ••• Repeat this logic for each remaining net and then exit routine.

40946

Figure 30. TDPM Measurement Availability/Marker Setting



* Rate Aiding Operations Only.

→ Logic Flow

- - - Marker Flow

40945

Figure 31. TDFM Modules Processing Flow

III.5.f

KALMAN FILTER CONFIGURATION SWITCHING* MODULE

(KSWM)

SPECIFICATION

*Navigation configuration and C Frame switching

This module, using the DR navigation mode and reference navigation configuration markers as inputs, controls the operation and switching of KF substates so as to correspond to and synchronize with the operation and switching of the D and R modules.

To facilitate this, modules are grouped into (a) those dealing with current-cycle data (KTMM, KMM), (b) those dealing with last-cycle data (KTUM, KFIM, KMRM, KMCM, and KMOM), and (c) those dealing with data from both cycles (KCOM). For each of these modules, both a standard operation (i.e., operation according to the MLI module specification), and a non-standard operation (i.e., slightly modified operation, or complete bypass) is defined. Standard or nonstandard current-cycle and next-cycle operation, and appropriate KF substate switching, are then prescribed as a function of all possible combinations of D mode, R configuration, or C frame changes (or none at all) in the last and current KF cycles.

In particular, the substate switching requirements are simplified by defining them in terms of requirements on three D-substate, and three R-substate, logical sets; i.e., all those substates common to the pre- and post-switch (D or R) configurations, and all those associated with only the old, or only the new, configurations.

The rationale underlying KF module operation (standard, nonstandard, or bypass) during processor configuration switching rests simply on the desire to maintain the KF estimate current through such periods. Since switching operations take time, and estimator currency resides in the KTMM and KTUM module operations, operations of all other modules are reduced or bypassed to allow sufficient time for intermodal switching, and intramodal execution, of these modules at a sufficiently high rate.

TABLE LXV. KSWM nth CYCLE OVERALL REQUIREMENT SUMMARY

(A) KF MODULE TEMPORAL GROUPING SUMMARY		
Module Temporal Group	Module Name	Module Mnemonic
Current-Cycle Data Processing Modules	Time Update Matrix Generation Measurement Matrix Generation	KTUM KDMN
Last-Cycle Data Processing Modules	Est/Cov Matrix Time Update <div> $\left\{ \begin{array}{l} \text{Resemblance Prefiltering} \\ \text{Linear Combination} \\ \text{Optimal Selection} \end{array} \right.$ </div>	KTUM KDMN KDMN KFDN
Mixed Cycle DMN	Est/Cov Matrix Filtering E ₁ / Processor Control	KDMN

• KF DM Modules

(C) KF C FRAME SWITCHING REQUIREMENTS	
If Last (n-1st) KF Cycle Involved:	C Frame Change Command
No C Frame Change Command	Set up nth Cycle KF Module Operations per Table B, except: <ul style="list-style-type: none"> • Bypass C Frame Switching Operations • Set up nth Cycle KF Module Operations per Table B
	<ul style="list-style-type: none"> • Execute C Frame Switching Operations just after nth Cycle KFDM execution (or just after KTUM if KFDM are bypassed)^c

^c • Assumes that C Frame switching of non-KF variables (see CSMT specifications) is delayed until completion of all operations in KF cycle in which operator initiated C frame change command.

(B) nth CYCLE KF MODULE OPERATIONS MODIFICATIONS FOR NAV CONFIGURATION CHANGES		
KTUM & KTDM Modules	If Current (nth) KF Cycle Involves:	
	No D or R Conf. Change	Change in D or R or Both
KTUM	STD (Dn,Rn)	MSTD (D'n,R'n) ^a
KTDM	STD (Dn,Rn,Mn)	MSTD (D'n,R'n,M'n) ^b
KTUM & KFDMA Modules	If Last (n-1st) KF Cycle Involves:	
	No D or R Conf. Change	Change in D or R or Both
KTUM	STD(Dn-1,Rn-1)	MSTD(D'n-1,R'n-1)
KFDMA	STD(Dn-1,Rn-1,Mn-1)	MSTD(D'n-1,R'n-1,M'n-1) ^b
KCON Module	If Current (nth Cycle) Involves:	
	No D or R Conf. Change	Change in D or R or Both
If Last (n-1st) Cycle Involved	No Change	MSTD(Dn-1,Rn-1;D'n,R'n) ^a
	Change	MSTD(D'n-1,R'n-1;Dn,Rn) ^a

Notes:

STD = Standard module operation (per module specification)

MSTD = Modifications of standard module operations

required to accommodate DM and/or Ref Nav. configuration changes within a KF cycle

Dn,Rn,Mn = Single, nth cycle D substate, R substate, or measurement configuration required to be processed when no D, R, or M changes occur in nth cycle.

D'n,R'n,M'n = Multiple, nth cycle D substate, R substate, or measurement configurations required to be processed when D, R, or M changes occur in nth cycle.

a = Candidates for complete bypass (except set u = 0, ũ = 0) for any configuration change.

b = Candidates for complete bypass for D (or simultaneous D and R changes) configuration change only.

As a special requirement on the very first complete KF cycle following turn-on, all KF modules should be entirely bypassed except the current-cycle data processing (i.e., the KTUM and KDMN modules).

TABLE LXVI. SUMMARY OF nth-CYCLE NAV CONFIGURATION SWITCHING MODIFICATIONS TO STANDARD KTM OPERATIONS

Operation		Substate Class	D Substates	R Substates
Execute Once at each Current-Cycle Change of:	DR Mode	Substate Switching Set Formation	<ul style="list-style-type: none"> Identify, Label and Store the D Substate Sets^c: PRED, POSTD, COMD^a 	<ul style="list-style-type: none"> Identify, Label, and Store the R Substate Sets^d: PRER, POSTR, COMR^a
	DR Nav Mode	Preswitch Time Update Matrix Storage	<ul style="list-style-type: none"> Store Preswitch-Generated: $(\phi_{Dss}, G_{Dss}, R_{Dss}) s = COMD, s' = PRED + COMD$ 	<ul style="list-style-type: none"> Store Preswitch-Generated: $(\phi_{Rs}, R_{Rs}) s = COMR^b$
Ref Nav Configuration	DR Nav Mode	Postswitch Time Update Matrix Generation	<ul style="list-style-type: none"> Execute Standard Postswitch Generation of: $(\phi_{Dss}, G_{Dss}, R_{Dss}) s, s' = POST + COMD$ 	<ul style="list-style-type: none"> Execute Standard Postswitch Generation of: $(\phi_{Rs}, R_{Rs}) s = COMR^b$
		Preswitch Time Update Matrix Storage	<ul style="list-style-type: none"> Store Preswitch-Generated: $(\phi_{Dss}, G_{Dss}, R_{Dss}) s, s' = COMD^b$ 	<ul style="list-style-type: none"> Store Preswitch-Generated: $(\phi_{Rs}, R_{Rs}) s = COMR$
Execute Once at each Current-Cycle Change of:	Ref Nav Configuration	Postswitch Time Update Matrix Generation	<ul style="list-style-type: none"> Execute Standard Postswitch Generation of: $(\phi_{Dss}, G_{Dss}, R_{Dss}) s, s' = COMD^b$ 	<ul style="list-style-type: none"> Execute Standard Postswitch Generation of: $(\phi_{Rs}, R_{Rs}) s = COMR$
		Preswitch Time Update Matrix Storage	<ul style="list-style-type: none"> Store Preswitch-Generated: $(\phi_{Dss}, G_{Dss}, R_{Dss}) s, s' = COMD^b$ 	<ul style="list-style-type: none"> Store Preswitch-Generated: $(\phi_{Rs}, R_{Rs}) s = COMR$

- PRED(R), POSTD(R), COMD(R) = Preswitch-only, postswitch-only, and common preswitch/postswitch D(R) substates.
- For these configuration change situations, PRER=POSTR=None.
- This operation is based on use of preswitch and postswitch DRMs.
- This operation is based on use of preswitch and postswitch RMCMs and ALMMS.

TABLE LXVII. SUMMARY OF nth CYCLE NAV CONFIGURATION SWITCHING MODIFICATIONS TO STANDARD KTAM AND KFIM OPERATIONS

A. KTMM MODIFICATIONS				
Operations \ Substate Class			D Substates	R Substates
Execute Once at Each Current Cycle Change of:	DR Nav Mode	Standard Operations Bypass	<ul style="list-style-type: none">Completely bypass all further current cycle KTMM operations.	
	Ref Nav Conf.	TSMM Set* Generation Modifications	<ul style="list-style-type: none">Discontinue further generation of all TSMM sets involving PRER substates.	
			<ul style="list-style-type: none">Initiate postswitch generation of all TSMM sets involving POSTR substates.	
			<ul style="list-style-type: none">(Continue uninterrupted generation of all TSMM sets involving only COMR substates)	
B. KFIMs MODIFICATIONS				
Operation \ Substate Class			D Substates	R Substates
Execute Once in Current KF Cycle if in last KF Cycle:	DR Nav Mode Change	Standard Operations Bypass	<ul style="list-style-type: none">Completely bypass all current cycle KFIM operations	
	R Nav Conf. Change	TSMM Set Use Modifications	<ul style="list-style-type: none">Omit processing of all TSMM sets* whose last-cycle KMM generation was discontinued.	

*Time Synchronized Measurement Matrix Set: $(\bar{Y}_m, \bar{\Delta Y}_m, \bar{C}_m, \bar{M}_{ms}, \bar{N}_{ms}, \bar{Z}_{ms}, \bar{W}_{ms})$

TABLE LXVIII. SUMMARY OF nth CYCLE NAV CONFIGURATION SWITCHING MODIFICATIONS
TO STANDARD KTUM OPERATIONS

Operation	Substate Class	D Substates	R Substates	D/R Substates
Time Update Segment Initialization	Execute Once for Each Nav Configuration Change (D or R) in Last KF Cycle	$s, s' = \text{COND:}$ $(\text{K}_{Ds}^P, \text{P}_{Dss}^P) \text{ Post} = (\text{K}_{Ds}^P, \text{P}_{Dss}^P) \text{ Pre}$ Switch $s, s' = \text{POSTD:}$ $(\text{K}_{Ds}^P, \text{P}_{Dss}^P, \text{U}_{Ds}) \text{ Post} = \text{Constants}$ Stored Switch	$s, s' = \text{COND:}$ $(\text{K}_{Rs}^P, \text{P}_{Rss}^P) \text{ Post} = (\text{K}_{Rs}^P, \text{P}_{Rss}^P) \text{ Pre}$ Switch $s, s' = \text{POSTR:}$ $(\text{K}_{Rs}^P, \text{P}_{Rss}^P) \text{ Post} = \text{Constants}$ Stored Switch	$s = \text{COND, } s' = \text{COND:}$ $(\text{P}_{D/Rss}^P) \text{ Post} = (\text{P}_{D/Rss}^P) \text{ Pre}$ Switch $s = \text{POSTD, } s' = \text{POSTR:}$ $(\text{P}_{D/Rss}^P) \text{ Post} = \text{Constants}$ Stored Switch
Time Update Segment Execution		$s, s' = \text{POSTD} + \text{COND:}$ Execute Std KTUM D Operations, Using Update-Interval- Corresponding: $(\phi_{Dss}^P, \text{G}_{Dss}^P, \text{R}_{Dss}^P)$ from Last-KF-Cycle, Nonstandard KTUM D Operations	$s, s' = \text{POSTR} + \text{COND:}$ Execute Std KTUM R Operations, Using Update-Interval- Corresponding: $(\phi_{Rs}^P, \text{R}_{Rs}^P)$ from Last-KF-Cycle, Nonstandard KTUM R Operations	$s, i = \text{POSTD} + \text{COND,}$ $s' = \text{POSTR} + \text{COND:}$ Execute Std KTUM D/R Operations, Using Update-Interval- Corresponding: $(\phi_{Dss}^P, \text{G}_{Dss}^P, \text{R}_{Dss}^P)$ $\phi_{Rs}^P, \text{R}_{Rs}^P)$ from Last-KF-Cycle, Nonstandard KTUM D and R Operations

40998

TABLE LXIX. SUMMARY OF KF DR NAV SUBSTATE SWITCHING SETS

		From DR Nav Mode			
		IDR	PDR	ADR(DG)	ADR(MAG)
To DR Nav Mode	IDR	Com: DI1-7 Pre: " Post: "	DI1,2=DP1,2 DP3 DI3-7	DI1,2=DA1,2 DA3-7 DI3-7	DI1,2=DA1,2 DA3-7 DI3-7
	PDR	DP1,2=DI1,2 DI3-7 DP3	DP1-3 " "	DP1,2-DA1,2 DA3-7 DP3	DP1,2-DA1,2 DA3-7 DP3
	ADR(DG)	DA1,2=DI1,2 DI3-7 DA3-7	DA1,2=DP1,2 DP3 DA3-7	DA1-7 " "	DA1-7 " "
	ADR(MAG)	DA1,2=DI1,2 DI3-7 DA3-7	DA1,2=DP1,2 DP3 DA3-7	DA1-7 " "	DA1-7 " "

Note: New mode substate initialization requirements:

- New common substates = old common substates
- Post substates = stored constants

Pre, Post, Com = Preswitch-only, postswitch-only, preswitch-postswitch-common substate sets

TABLE LXX. SUMMARY OF KF REF ALTITUDE SUBSTATE SWITCHING SETS

		From Ref Altitude Mode			
		APS	AB	GFB	GF
To Ref Alt Mode	APS	COM δh_p	---	---	---
		PRE "	δh_B	---	---
		POST "	δh_p^*	δh_p^*	δh_p
	AB	----	δh_B	----	
		----	"	----	
		δh_B	"	δh_B	
	GFB	---	---	----	
		δh_p	δh_B	----	
	GF	---	---	----	
		---	---	----	

*Initialize According to $\delta h_p = \delta h_B$

**Assumes candidate KF ref alt error substate composition:

$$x_{\text{RUA}} = \begin{bmatrix} \delta h_B \\ \delta h_p \end{bmatrix} = \begin{cases} \text{Barometric Altitude Error} \\ \text{Pseudo-Altitude Error} \end{cases}$$

Note: New mode substate initialization requirements:

- New common substates = old common substates
- Post substates = stored constants

Pre, Post, Com = Preswitch-only, postswitch-only, preswitch-postswitch-common substate sets

TABLE LXXI. KSWM KF R SUBSTATE SWITCHING SETS*

Current RMCmnj Marker Setting	Old RMCmnj Marker Setting	njth Emitter Measurement Was:	
		Not Available	Available
njth Emitter Measure- ment is:	Not Available	-----	njth signal KF error substate is a preswitch- only R substate
	Available	njth signal KF error substate is a postswitch- only R substate	njth signal KF error substate is a pre- and postswitch-common R substate**

*Applies to reference altitude measurements as well as njth emitter measurements.

**If KF modelling of njth signal error is to be omitted (to make room for a new signal substate), this logical output marker state should be artificially set to preswitch-only instead, to enable its subsequent omission.

TABLE LXXII. C FRAME SWITCHING OPERATIONS SUMMARY (KF MODULES)

Substate Class		D Substates			R Substates		D/R Substates		
		IDR	PDR	ADR	$s, s' = \text{All RenE}^{**} \text{ in srO}$	IDR	PDR	ADK	
Operation	Kalman Filter Vectors and Matrices Switching	$s = \text{DI1+DI2}$	$s = \text{DP1+DP2}$	$s = \text{DA1+DA2}$		$s = \text{DI1+DI2}$	$s = \text{DP1+DP2}$	$s = \text{DA1+DA2}$	
		$(x_{Ds})_n = T'_n SW(x_{Ds})_n$			$(x_{Rs})_n = T'_n SW(x_{Rs})_n$	$s' = \text{All srO except RenE Subset}$			
		$(u_{Ds})_{n-1} = T'_{n-1} SW(u_{Ds})_{n-1}$			$(u_{Rs})_{n-1} = T'_{n-1} SW(u_{Rs})_{n-1}$	$(P_{D/Rss})_n = T'_n SW(P_{D/Rss})_n$			
		$(P_{Dss})_n = T'_n SW(P_{Dss})_n$			$(P_{Rss})_n = T'_n SW(P_{Rss})_n$	$(P_{D/Rs's})_n = (P_{D/Rss})_n$			
		$s' = \text{DI3-DI7}$	$s' = \text{DP3}$	$s' = \text{DA3-DA7}$	$s = \text{All RenE in srO}$ $s' = \text{All other srO}$	$s' = \text{DI3-DI7}$	$s' = \text{DP3}$	$s' = \text{DA3-DA7}$	
		$(P_{Dss})_n = T'_n SW(P_{Dss})_n$			$(P_{Rss})_n = T'_n SW(P_{Rss})_n$	$s = \text{All RenE in srO}$ $(P_{D/Rss})_n = (P_{D/Rss})_n$			
		$(P_{Ds's})_n = (P_{Dss})_n$			$(P_{Rs's})_n = (P_{Rss})_n$	$(P_{D/Rs's})_n = (P_{D/Rss})_n$			
						$s = \text{DI1+DI2}$	$s = \text{DP1+DP2}$	$s = \text{DA1+DA2}$	
						$s = \text{All RenE in srO}$			
						$(P_{D/Rss})_n = T'_n SW(P_{D/Rss})_n$			
				$(P_{D/Rs's})_n = (P_{D/Rss})_n$					

Execution in nth K₀ Cycle *

*Just after completion of nth cycle Estimate/Covariance Matrix Filtering Operations (unless bypassed on nth cycle; then just after completion of nth cycle Estimate/Covariance Matrix Time Update Operations). New C Frame commanded by operator in (n-1)st KF cycle, but non-KF Nav Variables Switching delayed until all (n-1)st cycle KF operations completed.

****All REnE assumed here to be composed of both position and velocity error substates.**

Note: $T'_{SW} = \begin{bmatrix} MS_L & 0 \\ 0 & MS_T \end{bmatrix}$

III.5.g

NAVIGATION CONSTANTS INITIALIZATION MODULE

(CONM)

SPECIFICATION

This module reads in all constants necessary to overall processor modular operations. Many of these constants are navigation equipment-related (they correspond to and are needed for characterization and correction of the navigation sensor equipment complement used), while the remainder are required whatever the equipment complement employed. These requirements are broadly summarized for each processor module in the tables included in this specification.

No attempt is made here to define either the associated input data constant verification operations or their attendant control/display panel interfacing operations, since these are outside the scope of the processor developed to date.

TABLE LXXIII. D MODULE CONSTANTS REQUIREMENTS

Constants Type D Module	DR Nav Equipment-Related Constants			Equipment Independent Constants
	IMU	AHRU	CADS(TAS)	
VSTM	-----	-----	-----	<ul style="list-style-type: none"> ● Gravity and sub-aircraft position vector formulae constants ● Pseudoacceleration model constants
FLAM	IMU inertial instrument and attitude readout calibration constants	AHRU attitude readout calibration constants	-----	-----
WASM	Geoidal curvature formula constants		TAS instrument calibration constants	<ul style="list-style-type: none"> ● Angle-of-attack compensation function constants ● Wind model constants

TABLE LXXIV. R MODULE CONSTANTS REQUIREMENTS

Constants Type R Module	Ref Nav Equipment-Related Constants		Equipment Independent Constants
	CADS (Baro Alt)	Transceivers/Emitters	
ALTM	Barometric altimeter calibration constants	-----	Pseudo altitude operation constants
POSM	-----	-----	External- to-internal coordinate conversion constants
TDPM	-----	Emitter,transceiver power, clock, delay, noise, and multipath constants and statistics	Ionospheric and tropospheric con- stants and statis- tics, and phase-to- range and receiver- to-computer units conversion constants

TABLE LXXV. K MODULE CONSTANTS REQUIREMENTS

Constants Type K Module	DR Nav Equipment-Related Constants			Equipment Independent Constants	Ref Nav Equipment-Related Constants		Equipment Independent Constants
	DMU	ARRU	CADS(TAS)		CADS(Baro Alt)	Transceivers/Emitters	
KF Structure	• DMU subst ident, dim, dyn, noise, constants	• ARRU subst ident, dim, dyn, noise, constants	• CADS(TAS) subst ident, dim, dyn, noise constants	• Pos/vel'y subst dim, dyn, noise constants • D subst state measmt mtx constants • Pseudoacc'n error model constants	• CADS(B, Alt) subst ident, dim, dyn, noise constants • CADS subst measmt mtx constants	• Transcvr/emitter substate ident, dimensions, dynamical, noise constants • Transcvr/emitter subst measmt mtx constants	-----
KF Timing	• KF cycle time • Module sequencing timing constants						
KTUN	*						
KFIM	• Kalman/least squares gain mix constants*						
KCOM	• DMU torquing algorithm constant	*					
KDBS	• KF reasonableness test gain constants*						
KONCH	• POM/state relationship matrix constants*						
KONCH	• Measurement-combination relative weighting function constants • Measurement-combination noise function constants*						
KTMH	*						
KOPH	*						

*plus constants specified under KF structure and/or KF timing above.

TABLE LXXVI. INITIALIZATION/SWITCHING MODULE CONSTANTS REQUIREMENTS

Constants Init/ Switching Module	DR Nav Equipment-Related Constants			Equipment Independent Constants	Ref Nav Equipment-Related Constants		Equipment Independent Constants
	IMU	AREU	CADS (TAS)		CADS (Baro Alt)	Transceivers/Emitter	
NTM	-----			<ul style="list-style-type: none">• VSTM PDR and KFM/ PDR init constants• Earth rate	-----		-----
CSM				• New C frame definition function constants			
CALM	• VST accuracy, CALM entry test constants			-----			
	<ul style="list-style-type: none">• Platform leveling op'n const• Alt's compl'n test constants			-----			
DSM	<ul style="list-style-type: none">• New-IDR-mode IMU variable initialization constants	<ul style="list-style-type: none">• New-ADR-mode AREU variable initializ'n constants	<ul style="list-style-type: none">• New-ADR-or IDR/TAS mode var initializ'n constants	<ul style="list-style-type: none">• New-PDR-mode var init const• New-ADR-mode wind var init constants	-----		
ESM	-----				<ul style="list-style-type: none">• New-Baro-alt-mode var init constants	<ul style="list-style-type: none">• New-emitter configuration variable in initialization constants	-----
FSM	<ul style="list-style-type: none">• New-IDR-mode IMU subst initialization constants	<ul style="list-style-type: none">• New-ADR-mode AREU subst init constants	<ul style="list-style-type: none">• New-ADR-or IDR/TAS-mode TAS subst init constants	<ul style="list-style-type: none">• New-PDR-mode psdo acc/n subst init const• New ADR-mode wind subst init constants	<ul style="list-style-type: none">• New-Baro-alt-mode Baro alt subst init constants	<ul style="list-style-type: none">• New-emitter configuration substate initialization constants	-----

SECTION IV

HOL PROCESSOR (LIMITED MLI PROCESSOR VERSION)

This final main section presents and discusses a specialized, functionally limited, FORTRAN IV/IBM 370 programmed version of the MLI processor, as far as it has been developed to date.

The purposes of this development were two-fold. Both have been fulfilled. These were (a) to provide a first-time vehicle for MLI-based programming of a specific processor application in a specific language for a specific machine, and (b) to provide a program nucleus which could eventually be easily developed into either a processor algorithm evaluation, a simulation program, or a master, HOL navigation processor software generation program.

In order to permit a meaningful level of development of an HOL (FORTRAN IV) processor program toward these ends within the time and funding available in Phase II, a set of simplifying and facilitating guidelines and assumptions was therefore formulated prior to initiation of the actual programming effort. These guidelines and assumptions were then carefully adhered to during the development itself.

In this connection, a loose scenario for a multiphase tactical mission was first formulated. This scenario was chosen especially to enable (or even require) exercising many of the MLI processor functional capabilities, including most of those of special interest and importance (e.g., C-frame switching, simultaneous, dual-LOS-net pseudorange processing, etc.). Next, a candidate navigation processing design was formulated -- with particular attention to minimizing the required Kalman filter state vector size -- to accomplish this mission. This design, together with the mission scenario to which it applies, is summarized in paragraph 1.a in terms of the navigation/environment equipment assumptions, and in Table LXXVII in terms of candidate processor configuration by mission phase.

This scenario/candidate processing design then furnished the basis for identifying the appropriate subset of the general (Section III) MLI specifications necessary to implement it. To further delimit the required programming effort to the time and funding available, a set of additional simplification constraints, which are summarized in paragraph 1.b, was invoked. These were selected specifically to have minimal effect on program capabilities with respect to the chosen scenario (e.g., omission of coarse alignment and DR navigation mode switching capability did not reduce the capability of the program to conduct all significant phases of the mission shown in Table LXXVII. The residual MLI specifications required for final programming are summarized in subsection 2.

TABLE LXXVII. CANDIDATE NAV PROCESSOR CONFIGURATION BY MISSION PHASE

Processor Configuration Mission Phase	C Frame	DR NAV Type	Measurement Use				KF Configuration							Comments		
			Baro Alt Use	NAV-SAT Quad Use	LOS Quad		D Substates	R Substates			KF State Size					
					Use	KF Alg.		RUA(1)	RUC(2)	RE (3 or 4)						
												DI1(3)	DI2(3)		DI3(3)	DI4(3)
Phase 1 Enroute	C - E (Global)	IDR	X	X		X	X	X	Mon-g Sens. (long corr'n time)	X	User/NAV SAT Diff	NAVSAT Prop Error	19	User/NAV-SAT Clock Diff. and INU Mon-g Sens. Drift Rates Calibrated		
Phase 2a Target Area Approach	C - EP (Target-Local)	IDR	X	X	X	Non-lin.	X	X	X	Mon-g Sens. (short corr'n time)	X	User/LOS Met Diff.	LOS Met Datum Error	18	User/LOS Met Clock Diff. and LOS Datum Error Calibrated	
Phase 2b Target Area Weapon Delivery	C - EP	IDR			X	Lin.	X	X	X	Omit (Replace with white noise forcing DI3)			LOS Met Prop Error (or omit)	13 (or 9)	High Accuracy Weapon Delivery With Calibrated Clock Diff.	
Phase 3 Return to Base	C - E	IDR	X	X			X	X	X	Mon-g Sens. (long corr'n time)	X	User/NAVSAT Diff.	NAVSAT Prop Error	13	Same as Enroute Phase	

via KF using linear algorithm
Same processor configuration as enroute

41001

Use of this framework of mission and hardware-related ground rules and constraints (as summarized in Table LXXVII and paragraphs 1.a and 1.b), in part created for the analyst and programmer involved an atmosphere not unlike that surrounding an actual software development for a specific, real-time navigation system application. This was valuable as a test of the usefulness of the MLI specifications in situations of this sort, for which it was in large part designed.

The actual HOL program developed to date is presented in subsection 3, in terms of general organization, module descriptions, common and special subroutines, an input/output and level-of-checkout discussion, and finally the actual FORTRAN IV program listing itself.

1. SPECIALIZING ASSUMPTIONS AND CONSTRAINTS

This subsection (and Table LXXVII) summarize the assumptions and constraints which simplified and facilitated the development of the nucleus program.

a. Navigation Environment/Equipment Assumptions

(1) Navigation Environment

- (a) Tactical aircraft
- (b) Tactical multiphase mission
 - Enroute (NAVSAT/IMU)
 - Local area approach and weapon delivery (LOS ground net/IMU)
 - Return to base (NAVSAT/IMU)

(2) Navigation Equipment

- (a) Onboard aircraft
 - Digital navigation computer(s)
 - IMU (rotationally isolated)
 - LOS ground net receiver equipment (single channel, high-accuracy clock)
 - NAVSAT receiver equipment (single channel, high-accuracy clock)
 - Barometric altimeter
- (b) External to aircraft
 - LOS ground emitter net (4 emitters; serial, synchronized transmissions; accurate, intra-net emitter location survey)
 - NAVSAT net (4 emitters; serial, synchronized transmissions; accurate E frame-referenced ephemeris data transmissions)

b. Processor Development Level Simplification Constraints

- (1) Basic Navigation Only
 - (a) Position/velocity vector outputs only (i.e., no aircraft attitude, attitude rate outputs)
 - (b) No coarse alignment
 - (c) No DR navigation mode switching (radio-inertial only)
 - (d) No intramission reference navigation switching
- (2) Simplest Algorithm Choice (where intramodular choices exist)
- (3) Limited Checkout (in absence of equipment/environment simulation)
- (4) Geodetic Assumptions: Spherical, homogeneous earth

2. MLI-BASED SPECIFICATION

With the set of simplifying ground rules just defined, the relevant subset of the overall MLI specifications of Section II which is required as a basis for programming can, because of the modular organization of the processor, be quickly identified.

This required MLI specification subset is briefly summarized in the following paragraphs.

a. Processor Module Requirements

- (1) Required Modules
 - (a) Initialization/Switching: CONM, CSWM
 - (b) DR Navigation: PLAM, VSTM
 - (c) Reference Navigation: ALTM, TDPM (TEWM, TRRM, TPCM, TMCM, TMM)
 - (d) Kalman: KTUM, KFIM, KCOM, KTMM, KMM
- (2) Modules Not Required
 - (a) Initialization/Switching: NSTM, CALM, DSWM, RSWM, KSWM
 - (b) DR Navigation: WASM
 - (c) Reference Navigation: POSM, TDPM (TAAM, TALM, TDSM)
 - (d) Kalman: KMRM, KMCM, KMOM

b. Module Algorithm Requirements

- (1) CONM: Constants appropriate to (F) IMU, CADS (baro altitude) ground LOS and NAVSAT signal equipment and use only, and for only those modules specified in paragraph 2.a(1) above.
- (2) CSWM*
 - (a) IDR (without TAS) algorithms only
 - (b) C frame definition and input data**
- (3) VSTM*
 - (a) IDR algorithms only
 - (b) g_E , P_S formulae**
- (4) PLAM*
 - (a) IF algorithms only
 - (b) Omit Δw , Δf , $\Delta \omega_k$, Δf_k and ω_k computations entirely
 - (c) Omit $T_{A/P}$, $(\omega_{A/P})_P$ computations entirely
 - (d) K_L formula
- (5) ALTM*
- (6) TDFM*: G and S configuration algorithms only, pseudorange (no pseudorange rate) measurements only.
 - (a) TEWM: Operations GAS(3) and (4) only
 - (b) TRRM: GS(1), GAS(1) - (3) only
 - (c) TPCM: GAS(2) only
 - (d) TMOM: GAS(1), (3), (5) and (7) only
 - (e) TMM: GAS(1), (2) and (5) only.

* See MLI module specification.

**See the special, spherical homogeneous earth-based formulae which are summarized at the end of this subsection.

(7) Kalman Filter Partitioned Structure*

(a) Error Substate Definitions:

- D Substates: IDR only; DI1 through DI4, DI4** of dimension 3
- R Substates: RUA (dimension 1)**, RUC (user/emitter net clock phase difference, dimension 2),** RE (emitter net datum error, dimension 3, or emitter signal propagation delay error, dimension 1 per emitter)**

(b) D Substate Vector/Matrix Structure:

- IDR only
- x_D through b_D : per specification
- A_D : 12,21,22,23,33,** 34,** 44**
- K_D : 4
- ϕ_D : 11,12,21,22,13,23,33,34,*44**
- G_D : 13,23,33
- R_D : 11,22,33,** 44**
- P_D : all

(c) R Substate Vector/Matrix Structure: per specification, except all submatrices of (K,A ϕ and R)**

(d) D/R Substate Vector/Matrix Structure: per specification

(e) D/R Measurement-Difference Vector/Matrix Structure:

- $m = 2, 3$ only
- $Y, \bar{Y}, C, \bar{C}, \Delta Y, \Delta \bar{Y}$: per specification
- \bar{Z}, \bar{W} : all null
- M_D : DI1
- \bar{M}_D : $m = 2$: DI1,DI2; $m = 3$: DI1,DI2,DI3

* See MLI module specification.

**Possible mission-phase-dependent substates.

- \bar{N}_D : m = 2: all null; m = 3: DI3
- M_R : m = 2: per spec; m = 3: M_{RUC} , M_{RE}^{**}

(8) KF Modules Timing and Sequencing Organization:
per specification

(9) KTUM

- (a) IDR only
- (b) $sd' = DI1 + DI2 = DI1'$, $DI3^{**}$, $DI4^{**}$
- (c) $sro = RUA^*$, RUC^* , RUE^*

(10) KFIM

- (a) sd' , sro as above
- (b) $m = m1^{**}$ (set of all sequential time-point measurements in KF cycle)

(11) KCOM

- (a) IDR (IF only)
- (b) sd' , sro as above
- (c) Non-KF Modules Control
 - PLAM: Omit Δf_k and $\Delta \omega_k$ corrections
 - WASM: Omit
 - ALTM: AB algorithm only
 - TDPM: User/emitter clock correction = user clock correction shown; emitter net datum error is $\Delta_K^e = \Delta_K^e - u_{REnE}$; emitter propagation error correction is $\Delta_K^L = \Delta_K^L - u_{REnJ}$ (per emitter).

(12) KTMM

- (a) IDR only
- (b) sd' , sro as above
- (c) D Submatrix Generation: Execute the closed-form, non-recursive equations shown below, once per KF cycle for KTUM use, and once per measurement availability per KF cycle for KMM use.

* Possible mission-phase-dependent substates

**Mission-phase-dependent

$$\begin{aligned}
 & \left. \begin{array}{l} \text{KMM} \\ \text{Use} \end{array} \right\} \begin{cases} \phi_{D1'1'} = I + A_{DC1'1'} \Delta t + \frac{1}{2} (A_{DC1'1'} \Delta t)^2 \\ \phi_{D1'3} = \left[\frac{\left(-\frac{1}{2} g \Delta t^2 + \Delta p - v_1 \Delta t \right) \times T_{C/P}}{(g \Delta t + \Delta v) \times T_{C/P}} \right] \\ G_{D1'3} = \left[\begin{array}{l} \left(-\frac{1}{6} g \Delta t^2 \right) \times T_{C/P} \\ \left(-\frac{1}{2} g \Delta t^2 \right) \times T_{C/P} \end{array} \right] \end{cases} \quad \begin{array}{l} (A_{DC1'1'} = A_{DI1'1'}; \\ \text{see MLI D Substate} \\ \text{structure} \\ \text{specifications}) \end{array} \\
 \\
 & \left. \begin{array}{l} \text{KTUM} \\ \text{Use} \end{array} \right\} \begin{aligned} & \phi_{D33} = I - (\Delta \theta_{E/I} + \Delta \theta_{P/C})_P \times R_{D1'1'} = \text{constant diagonal matrix} \\ & \phi_{D34}^* = I \Delta t \quad (\text{or } 0) \quad R_{D33}^* = \quad " \\ & \phi_{D44}^* = I \times A_{DC44}^* \Delta t \quad R_{D44}^* = \quad " \\ & G_{D33} = I \Delta t \quad A_{DC44} = \quad " \end{aligned} \\
 \\
 & (\Delta \theta_{E/I})_P = T_{P/C} \omega_{E/I} \Delta t \\
 & (\Delta \theta_{P/C})_P = (\omega_{P/C})_P \Delta t
 \end{aligned}$$

	KTUM Use	KMM Use
Δt	$t_F - t_S$	$t_i - t_F$
Δv	$v_F - v_S$	$v_i - v_F$
Δp	$p_F - p_S$	$p_i - p_F$
v_1	v_S	v_F

***Mission-phase-dependent**

(13) KMM

(a) $m = m_1^*$ (see above)

(b) $n = 1$ (KF endpoint-synchronization only; no time smoothing)

(c) sd' , sro as above

(d) Measurement Matrix Generation ($m = 2$; altitude): Execute the closed-form equations below once per measurement availability per KF cycle (i.e., once at $t = t_F$):

$$\bar{Y}_D = |h|_F$$

$$\bar{Y}_R = (h_R)_F$$

$$\bar{C}_D = \text{constant}$$

$$\bar{C}_R = \text{constant}$$

$$\bar{M}_{D1'} = M_{D1'} F$$

$$\bar{M}_{RUA} = M_{RUA} = -1$$

$$= \begin{bmatrix} g^T / |g| & 0 \end{bmatrix}$$

$$\bar{\Delta Y} = \bar{Y}_D - \bar{Y}_R$$

(e) Measurement Matrix Generation ($m = 3$; LOS pseudorange): Execute the closed-form equations below once per measurement availability per KF cycle (i.e., once per availability of emitter j at time t_1):

$$\bar{Y}_{Dj} = |p_{ji} - e_{ji}|$$

$$\bar{Y}_{Rj} = -R_{mj}$$

$$\bar{C}_D = \text{constant } j$$

$$\bar{C}_{Rj} = \text{constant}$$

$$\bar{M}_{Dj1'} = M_{Dj1'i} \phi_{D1'1'i,F}$$

$$\bar{M}_{RUC}^* = M_{RUC} \phi_{RUCi,F}$$

$$\bar{M}_{Dj3} = M_{Dj1'i} \phi_{D1'3i,F}$$

$$\bar{M}_{REj}^* = M_{REji} \phi_{REji,F}$$

$$\bar{N}_{Dj3} = -M_{Dj1'i} G_{D1'3i,F}$$

$$M_{RUC}^* = \begin{bmatrix} -C & 0 \end{bmatrix} \quad (C = \text{velocity of light})$$

$$M_{Dj1'} = \begin{bmatrix} r_{ji}^T & 0 \end{bmatrix}$$

$$M_{REji}^* = -r_{ji}^T \quad (\text{LOS net datum error})$$

$$r_{ji} = \frac{p_{ji} - e_{ji}}{|p_{ji} - e_{ji}|}$$

$$M_{REj} = -1 \quad (\text{NAVSAT or LOS emitter propagation error})$$

$$\bar{\Delta Y}_j = \bar{Y}_{Dj} - \bar{Y}_{Rj}$$

(14) Simplified Formulae (Based on homogeneous, spherical earth assumption):

(a) Gravity

$$g_E(p_E) = - \left[\left\{ \frac{k_o}{|p_E|^3} - |\omega_{E/I}|^2 \right\} I + (\omega_{E/I})_E (\omega_{E/I})_E^T \right] p_E$$

(if $|p_E| \leq R_o - \Delta R$, take $g_E = 0$)

($k_o = G_o R_o^2$; $G_o, R_o, \Delta R$ are scalar constants)

(b) Subaircraft Position Vector

$$p_S = \frac{R_o}{|p_E|} p_E$$

(c) Earth's Geoidal Curvature Matrix

$$K_L = \frac{1}{|p_E|} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix}$$

(d) C Frame Definition

Enroute: $C = E$, so that $C_{C/E} = 0$, $T_{C/E} = I$

Objective Area: $C =$ Tangent-plane, Cartesian frame centered at $\lambda_{CTR}, L_{CTR}, h_{CTR}$ (latitude, longitude, altitude), so that:

$$C_{C/E} = (R_o + h_{CTR}) \begin{bmatrix} c_{11} \\ c_{12} \\ c_{13} \end{bmatrix} \quad T_{C/E} = \left\{ c_{ij} \right\}_{3 \times 3}$$

$$c_{11} = \sin \lambda_{CTR} \quad c_{12} = \cos \lambda_{CTR} \cos L_{CTR} \quad c_{13} = \cos \lambda_{CTR} \sin L_{CTR}$$

$$c_{21} = 0 \quad c_{22} = -\sin \lambda_{CTR} \quad c_{23} = \cos L_{CTR}$$

$$c_{31} = \cos \lambda_{CTR} \quad c_{32} = -\sin \lambda_{CTR} \cos L_{CTR} \quad c_{33} = -\sin \lambda_{CTR} \sin L_{CTR}$$

3. FORTRAN IV/IBM 370 PROGRAM DESCRIPTION

The MLI specification approach to generating digital navigation system software does in fact introduce many savings in programming, in checkout, and in changes and modifications to such software. This conclusion has been reached as a result of the direct (although limited) experience gained with the technique in actually programming the limited-version, FORTRAN IV/IBM 370 program presented and discussed here. The validity of this contention will become more apparent against the background of the organizational simplicity and flexibility which, by following the MLI specification, have been embedded in this sample program.

Before proceeding with the discussion, it is first emphasized that the program developed to date is not yet either usable or fully checked out. That is, because no dynamic, mission-history simulation of navigation sensor input data and vehicle flight profile is yet available, it has not been possible to carry checkout past a relatively rudimentary level (i.e., only to the level of separate module or module group checkout and only with fixed inputs), let alone to exercise the overall program in simulated navigation. Nevertheless, the program, even in its present state, constitutes an advanced nucleus and point of departure for the eventual development of a complete processor/processor environment simulation and evaluation program.

At least equally important of course, are the facts that (a) it has, as indicated above, served as a practical test bed for the MLI specification concept and (b) its design illustrates how one might design a processor in any HOL language, either to verify (and adjust) a selected mechanization, or even to translate the selected mechanization into an actual, real-time HOL system navigation program.

a. General Organization

In programming this version, extensive use has been made of the sub-routines, array structuring, and indexing features of FORTRAN IV. Dynamic forcing inputs are of course (as indicated above) not available, and output routines have not been included, since in checkout these depend on the checkout technique employed, and for any particular working application depend on the output coordinates peculiar to the application itself (e.g., latitude-longitude, UTM, etc.). On the other hand, internal, intermodular communication has been embedded (but not yet fully checked out) via storage in appropriate common blocks, organized so as to ensure that the most recently computed results will always be used.

The program has been organized into five basic modular groups: the start-up and initialization modules, the DR navigation modules, the reference modules, the Kalman modules, and the special output modules.*

*Note that these groupings differ slightly from the MLI groupings in that each of the switching modules has been embedded as part of the group of modules it controls. This is not, however, a real difference, but only one in point of view.

Of these, the D, R, and K module groups (which modularly embed the dynamic mode, configuration, and C frame switching operations) together comprise the dynamic navigation loop, and the special output modules (none of which are included) comprise the functions necessary for any of a wide class of output operations (e.g., conversion of internal C frame-referenced navigation quantities to output display coordinates or control signals).

The start-up and initialization modules, in addition to embedding the MLI CONM and NSTM functions, also configure the processor in accordance with the navigation equipment complement available (i.e., any subset of the overall IMU/AHRU/CADS/transceiver equipments which the current MLI processor is capable of processing).*

Another noteworthy (and prospectively very useful) feature of the program is its algorithm timing flexibility. Under input control, each module or algorithm thereof can optionally be executed at any desired frequency relative to a basic frequency, or even bypassed entirely.

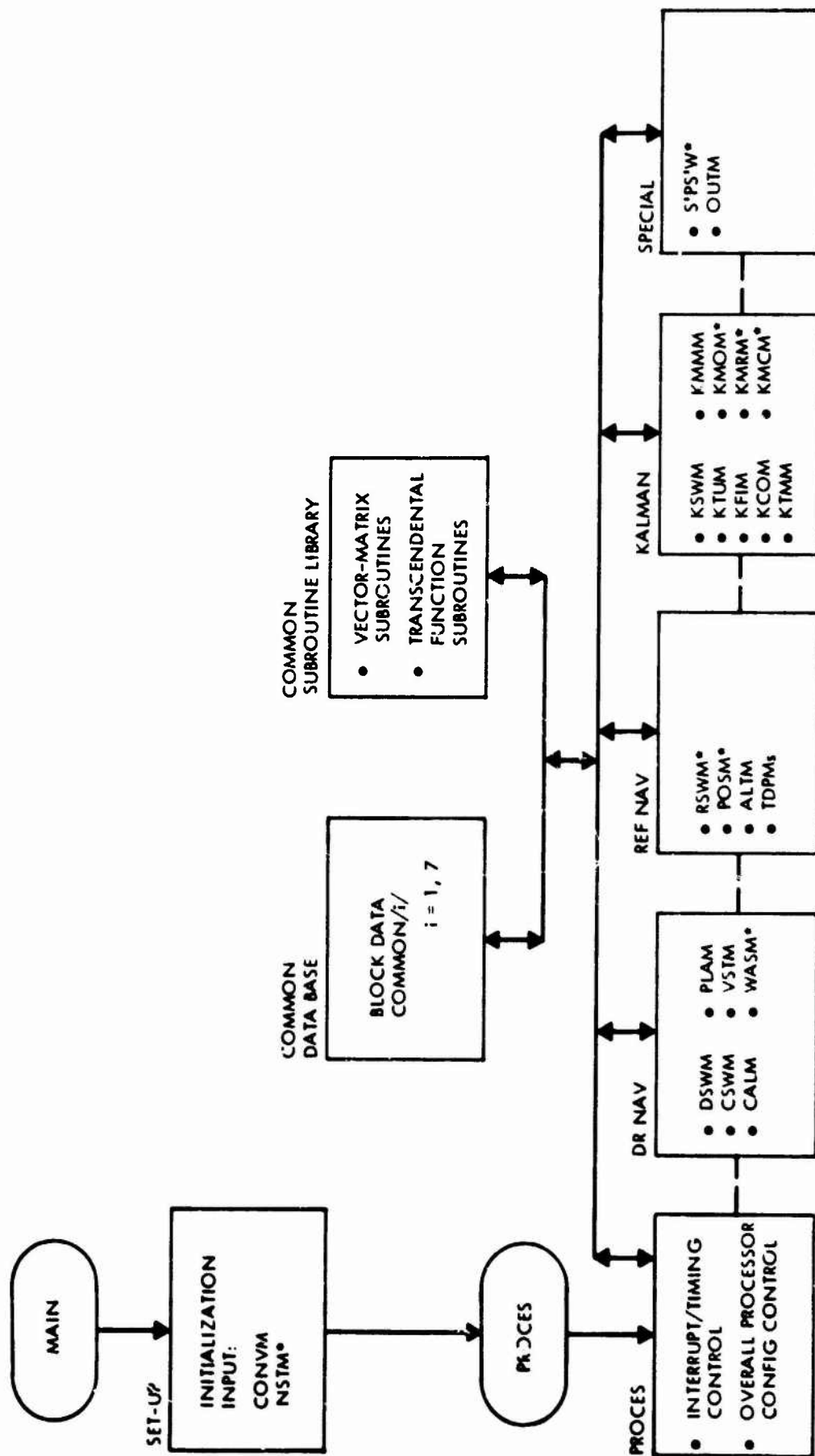
In actual operation, all data constants and variables are saved in labeled common storage and are initialized in the block data routine. During turn-on, each basic module group is called and executed once to initialize fixed or specific arrays, pointers, algorithm timing, etc. Navigation sensor equipment characteristics, error models, and availabilities are input by the NSTM and CONM modules. These inputs are read using the FORTRAN Name List function.

After all required initial inputs are read and verified, dynamic main loop operation begins, with the DR navigation mode, the R configuration, the C frame, and the K configuration respectively and continuously controlled by the DSWM, the RSWM, the CSWM, and the KSWM. This is accomplished by setting internal pointer and software configuration markers to control the execution of only those algorithms appropriate to the selected type of processor operation.

In this functionally limited program, only the IDR mode algorithms are programmed. However, the markers and specific entry points for ADR and PDR operations have been included so that the mode-specific algorithms can later be inserted with absolutely no change to the program organization. Figure 32 is a summary block flow diagram of the program organization.

Table LXXVIII summarizes the main program organization in terms of the FORTRAN flow and command symbology actually implemented.

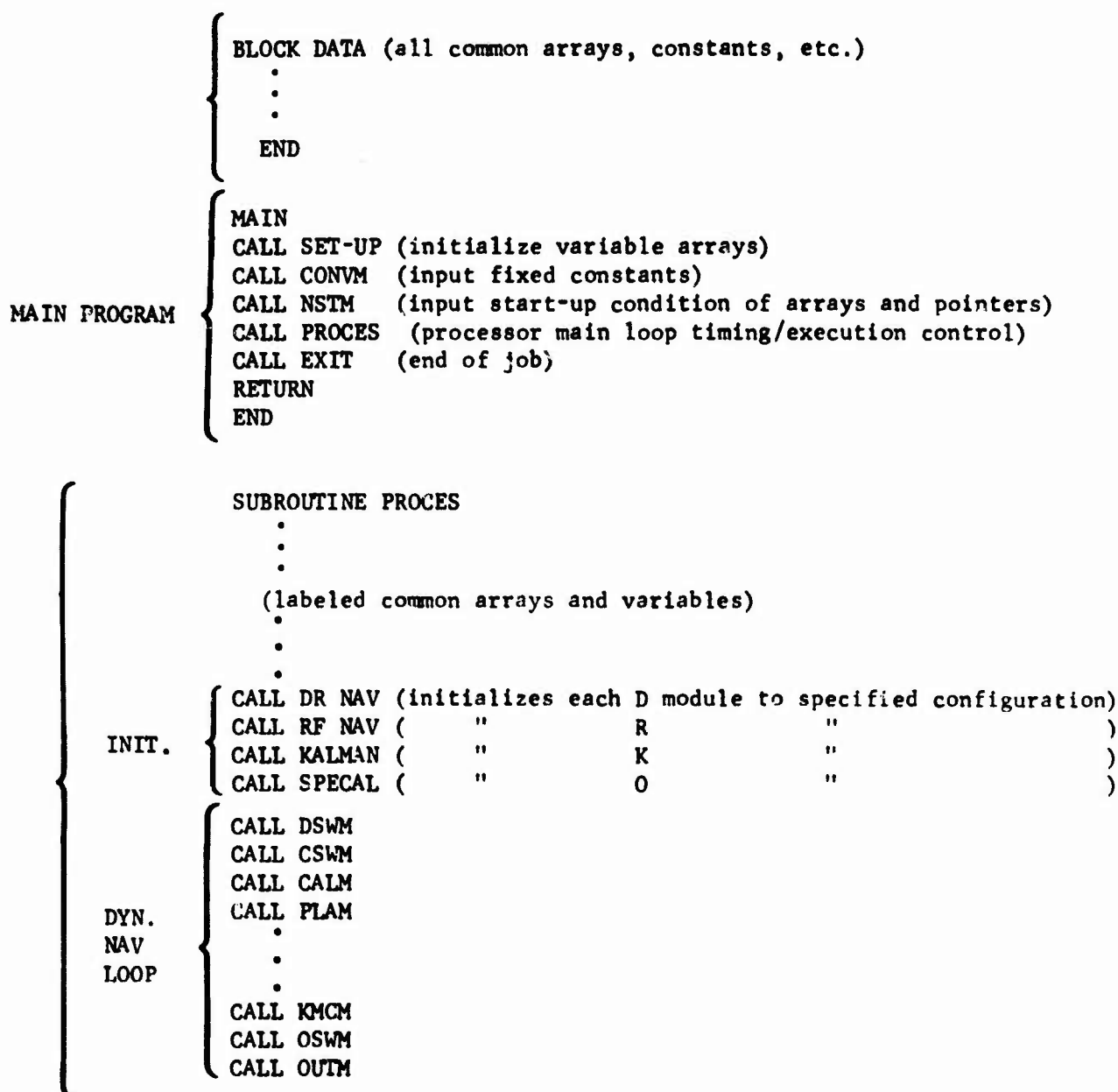
*It is this processor-configuration feature which, if appropriately generalized, could comprise an important step toward eventual realization of an HOL software generation program.



*NOT PROGRAMMED

Figure 32. FORTRAN IV Processor MACRO Flow

TABLE LXXVIII. MAIN PROGRAM ORGANIZATION SUMMARY



The entire control program thus consists essentially of subroutine calls; each call (e.g., CALL PLAM) shifts program control to the execution group:

```

ENTRY PLAM
(PLAM Module Operations)
RETURN
    
```

This arrangement efficiently allows for retention of module processing capability even in the absence of that module. A similar capability, using the FORTRAN GO TO, DO loop and CONTINUE operations, is embedded at the intramodular, specific algorithm level as well.

The remaining paragraphs of this subsection present the principal features and specifics of the FORTRAN IV program. It should be kept in mind in reviewing this discussion that almost all of these features and specifics are strongly influenced by the structure and characteristics of the higher order language (FORTRAN IV), the compiler (FORTRAN IV/IBM 370/65), and the machine (IBM 370/65) employed. The techniques selected therefore represent the best programming compromise in the programmer's judgment -- and against the background of the limited time allotted -- to realizing a program nucleus capable of generalization in any one of the several directions discussed earlier. (See the introduction to Section IV.)

b. Switching Modules*

This paragraph briefly describes and defines the markers used in the program to implement processor DR navigation mode, reference navigation configuration, and C frame switching requirements; i.e., the functions of the DSWM, CSWM, RSWM, and KSWM modules respectively. Descriptions of the functions of these modules has been omitted here, since these have already been presented in the corresponding MLI module specifications. The markers are summarized by module in Tables LXXIX through LXXXII.

TABLE LXXIX. DR NAV MODE SWITCHING MODULE (DSWM) MARKERS

Marker	Description	Marker Values	Meaning
DEQM DEQO	Current DR Equipment Availability Previous DR Equipment Availability	1	No IMU, AHRU or TAS
		2	AHRU and TAS only
		3	IMU only
		4	IMU and TAS only
		5	IMU, TAS and AHRU
DIMU	Current IMU Availability	1	No IMU
		2	IMU type (F)
		3	IMU type (S)
DIDR	IMU Status Control	1	Coarse Align
		2	Fine Align
		3	Alignment Complete
		4	IMU Nav Mode (IMU only)
		5	IMU & TAS only
		6	IMU, AHRU & TAS

*In addition to the required CSWM, this paragraph discusses the D, R, and K switching modules, which are not required for the limited, single-mode program scenario assumed here, but which have nevertheless been preliminarily formulated to provide a built-in base for later inclusion of full-mode switching capability.

TABLE LXXIX. (Continued)

Marker	Description	Marker Values	Meaning
DAHS	AHRU Availability	1	No AHRU
		2	AHRU DG Mode
		3	AHRU MAG Mode
DAHR	AHRU Status Control	1	No AHRU & TAS
		2	AHRU Align
		3	AHRU Align Complete
		4	AHRU DG Mode
		5	AHRU MAG Mode
DTAS	TAS Availability	1	No TAS
		2	TAS
DRM DRM	Current DR Nav Mode Marker Previous DR Nav Mode Marker	1	PDR Mode
		2	ADR Mode
		3	IDR (DMU only)
		4	IDR (DMU & TAS)
		5	IDR (DMU, TAS, AHRU)

TABLE LXXX. C FRAME SWITCHING MODULE (CSWM) MARKERS

Marker	Description	Marker Values	Meaning
CFRM	Current Nav Reference (C) Frame	1	No change
		2	Switch Initialization
KFFN	C Frame Switching Time Control	1	Do not Switch
		2	Complete KF Switching
		3	Kalman Switch Completed

TABLE LXXXI. REF NAV MEASUREMENT CONFIGURATION
SWITCHING MODULE (RSWM) MARKERS

Marker	Description	Marker Values	Meaning
EBAR	Altitude Control	1	No Baro Altitude
		2	Pseudo Altitude Only
		3	Baro Altitude
		4	Field Altitude and Baro Altitude
		5	Field Altitude
		6	Pseudo and Field Altitude
DALT	Altitude Available		
ALMM	Altitude Mode		
REQM	Ref Nav Equipment Availability Marker	1	No Change in Equipment Availability Status
		2	Change in Equipment Availability Status

TABLE LXXXII. KALMAN FILTER SWITCHING MODULE (KSWM) MARKERS

Marker	Description	Marker Values	Meaning
KEQM KRMM REQM REQO	As Defined Above " " "		
KALL	Select KF Module Set to Execute		
NOMS	Number of Measurements to Process from Previous Cycle		
DSWTH	DR Nav - Switched	1	No Switch
		2	DR Switched
RSWTH	Ref Nav - Switched		
NOSW	Number of DR Nav Switches in Previous KF Interval		

c. Other Modules

The programming of almost all other (i.e., nonswitching) modules so closely follows the MLI specification as to be self-explanatory. No further definition is therefore given here.

d. Array Structure

The program extensively defines and utilizes FORTRAN data arrays to facilitate handling of the multidimensional data sets associated with (1) reference navigation measurement type availability, (2) selected measurement processing for the Kalman filter, and (3) Kalman filter estimate and covariance matrix processing. These are discussed in turn in the following paragraphs.

(1) Reference Navigation Measurement Type Availability Arrays

The one-dimensional array RKRAY(N) is used to define the availability and viability of reference navigation measurement equipment and output data. In this array the ranges N = 1 to 5, 6 to 10, 11 to 15, and 16 to 20 respectively contain reference altitude, reference ground LOS emitter, reference airborne emitter, and reference NAVSAT emitter data. In each such block of 5 words, the individual words represent the information summarized below (for each of the equipment group types just identified).

The first word of each block defines the current equipment status according to:

- 1 = Data input available from this net
- 2 = Add new emitter/input to this net
- 3 = Drop emitter/input from this net
- 4 = Drop complete net, discontinue processing data from this net
- 5 = Add a complete net.

Words 2 through 5 define emitter type and number according to:

- 1 = Emitter data available
- 2 = Add to net this emitter
- 3 = Drop emitter from net
- 4 = Spare
- 5 = Spare

(2) Measurement Processing Arrays

The 3-dimensional array PHI (L,M,N) is used here (a) to save data appropriate for synchronized measurement matrix generation at the end of the KF cycle, and (b) to save data appropriate for KF DR mode switching operations in the next KF cycle. The indices N, M, and L respectively denote:

N = Index of raw measurement data type.

M = Index of set of scalars, vectors, and matrices associated with use of a raw measurement data type N; i.e.,:

- | | | |
|---------------|-------------------|----------------------|
| 1. M_D | 6. $\omega_{P/C}$ | 11. M_R |
| 2. Y_D | 7. $T_{P/C}$ | 12. Measurement type |
| 3. Δt | 8. C_D | 13. Emitter number |
| 4. Δv | 9. Y_R | 14. Clock (net) |
| 5. Δp | 10. C_R | 15. Propagation data |

L = index of elements of each of the entities of index M.

Another 3-dimensional processing array, DDM (L,M,N) is used for several purposes in the program, one of the more important of which is in the synchronized measurement time-smoothing operation. The indices M,N, and L here respectively denote:

M = index of raw measurement type; i.e.:

- | | |
|----------------|---------------------|
| 1. Position | 4. Range rate (LOS) |
| 2. Altitude | 5. Range (EM) |
| 3. Range (LOS) | |

N = index of data group types associated with measurement type M; i.e.:

1. $\bar{Y}, \bar{Y}_D, \bar{Y}_R, \bar{C}_D, \bar{C}_R, \bar{M}_{Ds}, \bar{M}_{Rs}$
2. \bar{N}_{Ds}
3. \bar{Z}_{Ds}
4. \bar{W}_{Ds}

L = index of data within group type N of measurement type M.

(3) Kalman Filter Arrays

Substate-partition-related arrays are used extensively to store the variable sets defined in the detailed KF structure tables of the MLI KF structure specification. Since these are directly patterned on the MLI specification, no further definition is given here.

e. Subroutines

Both common and special FORTRAN subroutines are employed extensively in the program.

The common subroutines consist almost exclusively of vector-matrix operations; a few of these are general (IBM 370/c5, FORTRAN IVH extended) FORTRAN V library subroutines, but the main body are navigation-specialized, Northrop library subroutines. The common subroutines are summarized in Table LXXXIII.

The special subroutines, which were developed specifically for this program, are of two kinds: (1) those which were designed in conjunction with, and facilitate the use of, the special data arrays described above (e.g., the special subroutine MXMV used in the KF measurement processing modules), and (2) those which mechanize operations which are expected to be highly application-dependent (e.g., the VSTM gravity computation).

TABLE LXXXIII. COMMON AND MATHEMATICAL SUBROUTINES

Mnemonic	Description
DOT	Dot product of two vectors
ADOT	Angle between two vectors (in degrees)
ADOTR	Angle between two vectors (in radians)
FNORM	Normalize a vector
VNORM	Normalize a vector
VCROS	Vector cross product
VADD	Vector addition
VSUB	Vector subtraction
VSCL	Scalar times a vector
VCXR	Vector times a vector transpose (outer product)
VRCX	Vector transpose times a vector (inner product)
VMOV	Vector transfer
ADDM	General matrix addition*
SUBM	General matrix subtract*
MPYM	Matrix multiply general*
MTRA	Matrix transpose general*
VRT	Matrix transpose times a vector $(3 \times 3)^T (3 \times 1)$
MTRT	Matrix times matrix transpose $(3 \times 3) (3 \times 3)^T$
VTRN	Matrix times a vector $(3 \times 3) (3 \times 1)$
MTRN	Matrix times a matrix $(3 \times 3) (3 \times 3)$
WCROS	Vector into rotation matrix
STRN	Rotation (of a vector) about a coordinate axis (3×1)
GTRN	Generates a rotation matrix about a line (3×3)
GTSN	Generates a rotation matrix in terms of successive rotations about 3 axes (3×3)
INVERT	Invert a matrix
MSCL	Scalar times a matrix
MGID	Generate identity matrix
SINE	Sine of an angle
COSINE	Cosine of an angle
SQRT	Square root

*Essentially unmodified FORTRAN library subroutines

f. FORTAN Program Listing

C	HOL(FORTAN 4) PROCESSOR VERSION	1	MAIN
C		2	MAIN
C		3	MAIN
C		4	MAIN
C		5	MAIN
C		6	MAIN
C		7	MAIN
	START OF PROGRAM	8	MAIN
	CALL SETUP	9	MAIN
	CALL CONV	10	MAIN
	CALL NSTM	11	MAIN
	CALL PROCES	12	MAIN
	CALL EXIT	13	MAIN
	RETURN	14	MAIN
	END	15	MAIN
	END OF MAIN PROGRAM	16	MAIN
C		1	BLKD
C	BLOCK DATA	2	BLKD
C	BLOCK DATA	3	BLKD
	COMMON /A1/	4	BLKD
	1 Y(3),F(3),VM(3),G(3),FP(3),PE(3),CE(3),GE(3),PS(3),P(3),DF(3)	5	BLKD
	2,DM(3),VAS(3),H,DV(3),DP(3),V(3),U1(3),U2(3),U3(3),CEN(3),DCSW(3)	6	BLKD
	3,TCEN(9),FACC(3),VASA(3)	7	BLKD
	COMMON /A11/ VEC(3),VEC1(3),VEC2(3),VEC11(9)	8	BLKD
	2,VEC3(9),VEC4(9),VEC5(9),VEC6(9),VEC7(9),VEC8(9),VEC9(9),VEC10(9)	9	BLKD
	3,VEC12(36),VEC13(36),VEC14(36)	10	BLKD
	COMMON /A2/	11	BLKD
	1 TAP(3,3),TLC(3,3),TPL(3,3),TPC(3,3),TCE(3,3),TAC(3,3),TAA(3,3)	12	BLKD
	2,TKA(3,3),TKL(3,3),TSW(3,3)	13	BLKD
	COMMON /A3/	14	BLKD
	1 WLC(3),WPL(3),WPC(3),WEI(3),WAC(3),WAP(3),WPI(3),WE(3),WGYR(3)	15	BLKD
	2,WK(3)	16	BLKD
	COMMON /A4/		

1	DEQM,DEQQ,DRMM,DRMO,DTAS,DAHR,DIMU,DIDR,EIMU,EAHR,EBAR	BLKD	17
2	CFRM,CFRN,CFCN,CFCO,DAHS,DALT,ALMM	BLKD	18
3	KEQM,KRMM,KRMO,REQM,REQQ,KFFN	BLKD	19
4	NOMES,DSWTH,RSWTH,NRSW,NOS1,NOMS,NOEM,NOSW	BLKD	20
	DIMENSION TING(130)	BLKD	21
	COMMON /A5/	BLKD	22
1	FLTIME,DELTY,STIME,8T1,TKAL,DELTP,DELRO,DELTC,DTPL,DELTV,FTKAL	BLKD	23
2	TDSU(10),TCSW(10),TCAL(10),TPAL(10),TWAS(10),TVST(10),TRSW(10)	BLKD	24
3	TALT(10),TPOS(10),TTDP(10),TKLT(10),TSPC(10)	BLKD	25
4	BETA(3),DWK(3),DFK(3),PACC(9),PGCC(9),TPLF(9),TPLA(9)	BLKD	26
	COMMON/A51/ NO,SWTCH(100),RWTC(100)	BLKD	27
	COMMON /A6/	BLKD	28
1	VO(3),PO(3),VK(10),AMUR,DYMP	BLKD	29
2	MM(50),DMZ(10),DNS(50),DZS(50),XT(50)	BLKD	30
3	UDDS(50),XDS(50),UDS(50),8BDM(50),8BDM(50),UDM,QB	BLKD	31
	DIMENSION 8BDM(37),8BDM(37),8BDM(37),8BDM(37),RM(37)	BLKD	32
1	ORS(37),DRZ(37)	BLKD	33
	DIMENSION ODM(50,6,4),OD11(6,6),OD13(6,3),GD13(6,3),XRS(37)	BLKD	34
1	URS(37),IKK(20)	BLKD	35
	EQUIVALENCE (8BDM(13),8BDM(13),8BDM(13),8BDM(13),8BDM(13),8BDM(13),RM(13),RM(13),DNS(13),ORS(13),DZS(13),DRZ(13))	BLKD	36
	EQUIVALENCE (XDS(13),XRS(13),UDS(13),URS(13))	BLKD	37
	COMMON /A61/	BLKD	38
1	PHI(50,15,10),DDMS(10,6,4),DMS(10,6,4),DMS1(10,6,4),DMR(20,6,4)	BLKD	39
2	RKARY(50),R(100),OD33(3,3),OD44(3,3)	BLKD	40
3	GD33(3,3),TO11(3,3),TO12(3,3),TO21(3,3),TO22(3,3),OD131(3,3)	BLKD	41
4	OD132(3,3),GD131(3,3),GD132(3,3),AD44(9),AD4(3),OREJ(16)	BLKD	42
5	AREJ(16),ARUC,ARUA,OURA,OURC(4),OJRE(16)	BLKD	43
6	P11(6,6),P13(6,3),P14(6,3),P15(6,1),P16(6,2),P17(6,4)	BLKD	44
7	P31(3,6),P33(3,3),P34(3,3),P35(3,1),P36(3,2),P37(3,4)	BLKD	45
8	P41(3,6),P43(3,3),P44(3,3),P45(3,1),P46(3,2),P47(3,4)	BLKD	46
9	P51(1,6),P53(1,3),P54(1,3),P55(1,1),P56(1,2),P57(1,4)	BLKD	47
4	P61(2,6),P63(2,3),P64(2,3),P65(2,1),P66(2,2),P67(2,4)	BLKD	48
8	P71(4,6),P73(4,3),P74(4,3),P75(4,1),P76(4,2),P77(4,4)	BLKD	49
	EQUIVALENCE (OD11(1,1),TG11(1,1),OD11(10,1),TO12(1,1))	BLKD	50
		BLKD	51

1, (OD11(19,1), TO21(1,1)), (OD11(28,1), TO22(1,1)),	BLKD	52
2, (OD13(1,1), OD13(1,1)), (OD13(10,1), OD13(1,1))	BLKD	53
3, (GD13(1,1), GD13(1,1)), (GD13(10,1), GD13(1,1))	BLKD	54
4, (DDM(1,1,1), DDM(1,1,1)), (DDM(241,1,1), DDM(1,1,1))	BLKD	55
5, (DDM(481,1,1), DDM(1,1,1)), (DDM(721,1,1), DDM(1,1,1))	BLKD	56
COMMON /A7/	BLKD	57
1 HB, HF, HR, HCR, DH8K, HK, HBC, HPC, SMALT, SIG8, TAUH8, SIGBW, HE, H8A8A, HI	BLKD	58
2, ALTIM(100), ALAT(8), ALONG(8), HT(8), ALIM(8), RADIUS(5), ECCENT(5)	BLKD	59
3, INCLIN(5), ASCEND(5), PERIGE(5), TIME(5), ANGSEE(5), ANGROT(5)	BLKD	60
4, TAVANT(5), NA, NB	BLKD	61
COMMON /A71/RJ(3), UJ(3), O(3), DO(3), DEW(3), DEMD(3), RJD(3), DUJD(3)	BLKD	62
1, ER, EJD(3), RMJ, RMJD, DRJ, DRJD, DTJ, ERD, YRJ, YRRJ, RMDP(3), RMDE(3)	BLKD	63
2, RMDTU(2), RMDTJ(2), RMDL, RMDPD(3), RROED(3), RRTUD, RRTJD, RROP(3)	BLKD	64
3, RRDE(3), DPTJ, DPTJ, EJ(3), CDJ, CRJ, YDJ, OK1, OK2, NC, IRT	BLKD	65
COMMON /A9/RO, DTR, CKFT, H2S, RTD, GZERO, RTS, WES, ROINV, VLITE	BLKD	66
1, PI, GOROSO	BLKD	67
EQUIVALENCE (TING(1), TDSU(1)), (TING(11), TCSW(1))	BLKD	68
1, (TING(21), TCAL(1)), (TING(31), TPAL(1)), (TING(41), TWAS(1))	BLKD	69
2, (TING(51), TVST(1)), (TING(61), TRSW(1)), (TING(71), TALT(1))	BLKD	70
3, (TING(81), TPOS(1)), (TING(91), TTDP(1))	BLKD	71
4, (TING(101), TKLT(1)), (TING(111), TSPC(1))	BLKD	72
INTEGER DEQM, DEQO, DRMM, DRMO, DTAS, DAHR, DIMU, DIOR, EIMU, EAHR,	BLKD	73
1 EBAR, CFRM, CFRO, CFCN, CFCO, REQ, REQO, DAHS, ALMM	BLKD	74
2, NOMES, DSWTH, RSWTH, NRSW, NOS1, NOMS, NOEM, NOSW	BLKD	75
DATA TING/130*1.0/	BLKD	76
DATA FLTIME, TIME, DELT, STIME, BT1, DELTY /0.0,	BLKD	77
1 0.0, 0.1, 10.1, .1, .1, .1/	BLKD	78
DATA BETA, DELTP, WE, DELRO, DELTC	BLKD	79
1, DWK, DFK, PACC, PGCC, TPLF, TPLA, DTP1 /3*1.0, 0.1, 7.292116E-5, 0.0, .0.,	BLKD	80
22.E+3, .1, 3*.1, 3*.1, 9*0., 9*0., 1., 3*0., 1., 3*0., 1., 3*0., 1.,	BLKD	81
1, 3*0., 1., .1, .1, .1/	BLKD	82
DATA ALMM, EBAR, SMALT, SIG8, TAUH8, SIGBW, H8A8A, HE, HI, ALTIM	BLKD	83
1 / 3, 3, 0.0, 200., 14400., 10., 0., 0., 2.0E4, 100*2.0E58/	BLKD	84
DATA DRMM, DRMO, DIOR, DAHR, DAHS, DTAS, DIMU, DALTY/5.5, 6.4, 2.2	BLKD	85

STAU 26
 STAU 27
 STAU 28
 STAU 29
 STAU 30
 STAU 31
 STAU 32
 STAU 33
 STAU 34
 STAU 35
 STAU 36
 STAU 37
 STAU 38
 STAU 39
 STAU 40
 STAU 41
 STAU 42
 STAU 43
 STAU 44
 STAU 45
 STAU 46
 STAU 47
 STAU 48
 STAU 49
 STAU 50
 STAU 51
 STAU 52
 STAU 53
 STAU 54
 STAU 55
 STAU 56

```

    ALTIM(I)=0.0
    CONTINUE
    FORMAT (20A4)
    FORMAT (1H1,10X,20A4,25X,'DATE',2X,A8)
    CALL DATE(DATR)
    WRITE (6,9999)
9999 FORMAT(2X,///,10X,'INPUT DATA',2X)
    WE(1) = 7.292116E-5
    READ (5,10) TITLE
    WRITE (6,11) TITLE,DATR
    READ (5,NAEQ)
    DO 20 K =1,5
    IF (NST(K).EQ.0) GO TO 20
    GO TO (46,47,48,49,50),K
    INPUT NAV.EQUIP.TIMING
    CONTINUE
    GO TO 21
    INPUT REF.EQUIP.TIMING
    CONTINUE
    GO TO 21
    INPUT MODULE TIMING
    CONTINUE
    READ (5,TIMING)
    DO 30 I=1,120
    TING(I) = BT1/TING(I)
    CONTINUE
    GO TO 21
    CONTINUE
    READ (5,LOS)
    WRITE (6,LOS)
    GO TO 21
  
```

50	CONTINUE	STAU	57
	READ (5,NAV)	STAU	58
	WRITE (6,NAV)	STAU	59
21	GO TO 21	STAU	60
20	CONTINUE	STAU	61
	CONTINUE	STAU	62
	DEQM = 1	STAU	63
	IF (DIMU.EQ.2.OR.DIMU.EQ.3) DEQM=3	STAU	64
	IF (DTAS.EQ.2) DEQM=DEQM+1	STAU	65
	IF (DAHS.EQ.2.OR.DAHS.EQ.3) GO TO 23	STAU	66
	GO TO 24	STAU	67
23	GO TO (27,27,26,26).DEQM	STAU	68
26	DEQM = 5	STAU	69
27	CONTINUE	STAU	70
24	CONTINUE	STAU	71
	RETURN	STAU	72
	FND PROGRAM SETUP	STAU	73
C		CONM	1
C		CONM	2
C		CONM	3
C		CONM	4
C		CONM	5
C		CONM	6
C		CONM	7
C		CONM	8
	START PROCESSOR SETUP	CONM	9
	START OF CONM (SUBROUTINE)	CONM	10
	ENTRY CONVM	CONM	11
	READ (5,CONST)	CONM	1
	RETURN	CONM	2
C	END OF CONM (SUBROUTINE)	CONM	3
C	START OF NSTM (SUBROUTINE)	CONM	4
C	ENTRY NSTM	CONM	5
C	ARRAY PARAMETERS (1),I=1,N)	CONM	6
C	SWITCH (1) SWITCH TIME	CONM	7
C	TYPE (1=C-EF,2=EF-C,3=REF,NAV ON)	CONM	8
C	COOR.TYPE (1,LAT,2=LONG,3=POLAR,3=X,Y,Z,4=UTM)	CONM	9
C	LATITUDE DEGREES	CONM	10
C	LONGITUDE DEGREES	CONM	11
C	THETA DEGREES	CONM	12
C	ALTITUDE FEET	CONM	13

11	NSTM
12	NSTM
13	NSTM
14	NSTM
15	NSTM
16	NSTM
17	NSTM
32	NSTM
33	NSTM
34	NSTM
35	NSTM
1	PROC
2	PROC
3	PROC
4	PROC
5	PROC
6	PROC
7	PROC
8	PROC
9	PROC
10	PROC
11	PROC
12	PROC
13	PROC
14	PROC
15	PROC
16	PROC
17	PROC
18	PROC
19	PROC
20	PROC
21	PROC
22	PROC
23	PROC
24	PROC
25	PROC
26	PROC

```

C      *
C      *
C      *
C      *
      READ (5,SWITCH)
      READ (5,RWTCM)
      WRITE (6,RWTCM)
      RETURN
C      END OF NSTM (SUBROUTINE)
C      END PROCESSOR SETUP
C      END

C      START PROCESSOR EXECUTION CONFIGURATION SETUP
C      SUBROUTINE PROCES
C      (TO RUN PROGRAM,COMMON BLOCK DATA AT END OF THIS LISTING
C      MUST BE INSERTED)
C      DIMENSION TV(20),TO(20)
C      CALL DRNAV
C      CALL RFNAV
C      CALL KALMAN
C      CALL SPECL
C      DO 20 I=1,20
C      TO(I)=0.
C      TV(I) = 0.0
C      END PROCESSOR EXECUTION CONFIGURATION SETUP

C      BEGINNING OF PROCESSOR DYNAMIC LOOP
C      K = 1
C      IF (FLTIME.GT.STIME) GO TO 25
C      DO 21 I1 = 1,120,10
C      IF (TV(K).GT.FLTIME) GO TO 22
C      TV(K) = TING(I1) + FLTIME
C      20
C      23

```


PROC	27
PROC	28
PROC	29
PROC	30
PROC	31
PROC	32
PROC	33
PROC	34
PROC	35
PROC	36
PROC	37
PROC	38
PROC	39
PROC	40
PROC	41
PROC	42
PROC	43
PROC	44
PROC	45
PROC	46
PROC	47
PROC	48
PROC	49
PROC	50
PROC	51
PROC	52
PROC	53
PROC	54
PROC	55
PROC	56
PROC	57
PROC	58
PROC	59
PROC	60
PROC	61
PROC	62
PROC	63
PROC	64
PROC	65

C	DR NAV SUBMODULE CALLS
C	GO TO (1,2,3,4,5,6,7,8,9,10,11,12,13),K
1	CONTINUE
	CALL DSM
	GO TO 22
2	CONTINUE
	CALL LSHM
	GO TO 22
3	CONTINUE
	CALL CALM
	GO TO 22
4	CONTINUE
	CALL PLAM
	GO TO 22
5	CONTINUE
	CALL WASH
	GO TO 22
6	CONTINUE
	CALL VSTM
	GO TO 22
C	REF NAV SUBMODULE CALLS
C	CONTINUE
7	CALL RSM
	GO TO 22
8	CONTINUE
	CALL ALTM
	GO TO 22
9	CONTINUE
	CALL POSM
	GO TO 22
10	CONTINUE
	CALL TDPM
	GO TO 22
C	KALMAN FILTER MODULE SUBROUTINE CALLS
C	CONTINUE
11	CALL KALMN

66	PROC
67	PROC
68	PROC
69	PROC
70	PROC
71	PROC
72	PROC
73	PROC
74	PROC
75	PROC
76	PROC
77	PROC
78	PROC
79	PROC
80	PROC
1	DRNV
2	DRNV
3	DRNV
4	DRNV
5	DRNV
6	DRNV
7	DRNV
8	DRNV
9	DRNV
10	DRNV
11	DRNV
12	DRNV
13	DRNV
14	DRNV
15	DRNV
16	DRNV
17	DRNV
18	DRNV
19	DRNV
20	DRNV
21	DRNV
22	DRNV
23	DRNV

```

12 GO TO 22
C CONTINUE
C
C SPECIAL MODULE SUBROUTINE CALLS
CALL OUTM
K = K + 1
22 CONTINUE
13 CONTINUE
21 CONTINUE
FLTIME = FLTIME + DELT
GO TO 23
25 CONTINUE
RETURN
END
END OF PROCESSOR DYNAMIC LOOP
END OF SUBROUTINE PROCES

MODULE SUBROUTINES

DR NAV MODULE GROUP
START OF SUBROUTINE DR-NAV
SUBROUTINE DRNAV
(TO RUN PROGRAM,COMMON BLOCK DATA AT END OF THIS LISTING
MUST BE INSERTED)
DIMENSION TVC(10),TVP(10),TVW(10),TVV(10)
NET = 1
DO 9 I = 1,10
TVC(I) = 0.0
TVP(I) = 0.0
TVW(I) = 0.0
TVV(I) = 0.0
CONTINUE
CFRM = 1
KFFN = 2
RETURN
9

```

C	1	DSWM
	2	DSWM
	3	DSWM
	4	DSWM
	5	DSWM
	6	DSWM
	7	DSWM
	8	DSWM
	9	DSWM
	10	DSWM
	11	DSWM
	12	DSWM
	13	DSWM
	14	DSWM
	15	DSWM
	16	DSWM
	17	DSWM
	18	DSWM
	19	DSWM
	20	DSWM
	21	DSWM
	22	DSWM
	23	DSWM
	24	DSWM
	25	DSWM
	26	DSWM
	27	DSWM
	28	DSWM
	29	DSWM
	30	DSWM
	31	DSWM
	32	DSWM
	33	DSWM
	34	DSWM
	35	DSWM
	36	DSWM
	37	DSWM
	38	DSWM


```

C      START OF DSWM (SUBROUTINE)
      ENTRY DSWM
      IF (DEQM.EQ.DEQO.AND.DRMM.EQ.DRMO) RETURN
      GO TO (10,11,12,13,14),DEQM
      PDR MODE (NO IMU,TAS,AND AHRU)
      10 IF (DRMM.EQ.1.AND.DRMO.EQ.1) GO TO 16
      SET MARKERS FOR PDR, INITIALIZE SUBMODULES TO PDR
      PDR ONLY
      16 CONTINUE
      DRMM=1
      DRMO = 1
      DEQM = 1
      DEQO = 1
      DIOR = 1
      GO TO 1
      ADR MODE (AHRU AND TAS)
      11 IF (DRMM.EQ.2.AND.DRMO.EQ.2) GO TO 17
      AHRU VALIDITY DETERMINE
      30 GO TO (33,34,35,17,17),DAHR
      33 DAHR = 2
      34 RETURN
      SET MARKERS FOR ADR, INITIALIZE SUBMODULES TO ADR
      35 DAHR = DAHR + EAHR
      DTAS = 2
      17 CONTINUE
      DRMM=2
      DRMO = 2
      DEQM = 2
      DEQO = 2
      DIOR = 1
      GO TO 1
      IDR MODE (IMU,NO TAS OR AHRU)
      12 IF (DRMM.EQ.3.AND.DRMO.EQ.3) GO TO 18
      32 CONTINUE
      GO TO (36,37,18,18,18,18),DIOR
      36 DIOR = 2
      37 CONTINUE
      GO TO (41,42,43,44,44),DAHR

```

C	39	PDR UNTIL AHRU OR IMU VALID	DSWM
41	40	DAHR = 2	DSWM
42	41	DRMM = 1	DSWM
	42	GO TO 1	DSWM
43	43	DAHR = DAHR + EAHR	DSWM
C	44	ADR UNTIL IMU VALID	DSWM
	45	DRMM = 2	DSWM
44	46	GO TO 1	DSWM
C	47	SET MARKERS FOR IDR MODE	DSWM
C	48	INITIALIZE SUBMODULES TO IDR	DSWM
18	49	DTAS = 1	DSWM
	50	DAHR = 1	DSWM
	51	DRMM = 3	DSWM
	52	DRMO = 3	DSWM
	53	DEQM = 3	DSWM
	54	DEQO = 3	DSWM
	55	DIDR = 4	DSWM
	56	GO TO 1	DSWM
C	57	IDR MODE	DSWM
13	58	IF (DRMM.EQ.4.AND.DRMO.EQ.4) GO TO 19	DSWM
	59	IF (DIDR.LT.3) GO TO 32	DSWM
C	60	SET IDR MODE, INITIALIZE TO IDR MODE	DSWM
19	61	CONTINUE	DSWM
	62	DTAS=2	DSWM
	63	DRMM = 4	DSWM
	64	DRMO = 4	DSWM
	65	DEQM = 4	DSWM
	66	DEQO = 4	DSWM
	67	DIDR = 5	DSWM
	68	GO TO 1	DSWM
C	69	IDR MODE, AHRU TAS, IMU	DSWM
14	70	IF (DRMM.EQ.5.AND.DRMO.EQ.5) GO TO 20	DSWM
	71	IF (DIDR.LT.3) GO TO 32	DSWM
C	72	STE IDR MODE, INITIALIZE MODULES TO IDR MODE	DSWM
20	73	CONTINUE	DSWM
	74	DRMM=5	DSWM
	75	DRMO = 5	DSWM
	76	DFQM = 5	DSWM
	77	DEQO = 5	DSWM

```

DIDR = 6
DTAS = 2
SET KALMAN SWITCH MARKER
KRMM = DRMM
RETURN
END OF DSWM (SUBROUTINE)

START OF CSWM (SUBROUTINE)
ENTRY CSWM
100 IF (CFRM.GT.1) GO TO 101
IF (FLTIME.LT.SWITCH(NET)) GO TO 99
IN= SWITCH(NET+1)
IS= SWITCH(NET+2)
GO TO (110,111,112,113),IN
110 GO TO (114,114,114,114),IS
LAT.,LONG. COOR. INPUT
EF TO C SWITCH
114 CONTINUE
CALL VSCL (O,VEC,CEN)
CALL MGID(TCEN,4)
GO TO 1011
111 CONTINUE
C TO EF SWITCH
SC = SIND (SWITCH(NET+3))
CC = COSD (SWITCH(NET+3))
SL = SIND (SWITCH(NET+4))
CL = COSD (SWITCH(NET+4))
COMPUTE NEW C(C/E)
HTX=SWITCH(NET+6)+RO
VEC(1) = SC
VEC(2) = CC*CL
VEC(3)= CC*SL
CALL VSCL(HTX,VEC,CEN)
COMPUTE NEW T(C/E)
CALL MSCL (O,VEC2,TCEN)
K = 1
DO 1121 I=1,9,3
TCEN(I) = VEC(K)

```

DSWM	78
DSWM	79
DSWM	80
DSWM	81
DSWM	82
DSWM	83
CSWM	1
CSWM	2
CSWM	3
CSWM	4
CSWM	5
CSWM	6
CSWM	7
CSWM	8
CSWM	9
CSWM	10
CSWM	11
CSWM	12
CSWM	13
CSWM	14
CSWM	15
CSWM	16
CSWM	17
CSWM	18
CSWM	19
CSWM	20
CSWM	21
CSWM	22
CSWM	23
CSWM	24
CSWM	25
CSWM	26
CSWM	27
CSWM	28
CSWM	29
CSWM	30
CSWM	31
CSWM	32

```

1121 K=K+1
      TCEN(3) = CC
      TCEN(5) = -SL
      TCEN(6) = -SC*CL
      TCEN(8) = CL
      TCEN(9) = -SC*SL
      COMPUTE(TSW)
C
1011 CONTINUE
      CALL MTRT (TCEN,TCE,TSW)
      CALL VSUB (CEN,CE,DCSW)
      CFCN = 2
      CFRM = 2
      NET = NET+10
      GO TO(101,101,103),IN
103 CONTINUE
      GO TO 100
C CHECK IN OF KALMAN CYCLE
101 IF (KFFN.NE.2) GO TO 10C
C SWITCH ALL NON-KALMAN
C VARIABLES
      CALL VMOV (CEN,CE,3)
      CALL MXMV (TCEN,TCE,9)
      CALL VTRN (TSW,P,VEC)
      CALL VTRN (TCEN,DCSW,VEC1)
      CALL VSUB (VEC,VEC1,P)
      CALL VTRN (TSW,V,VEC)
      CALL VMOV (VEC,V,3)
      CALL VTRN (TSW,G,VEC)
      CALL VMOV (VEC,G,3)
      CALL VTRN(TSW,DP,VEC)
      CALL VMOV(VEC,DP,3)
      CALL MTRN(TSW,TLC,VEC2)
      CALL MXMV(VEC2,TLC,9)
      IF (DRMM.LT.2) GO TO 120
C EITHER (IDR OR ADR)
      CALL VTRN(TSW,WEI,VEC)
      CALL VMOV(VEC,WEI,3)
      CALL VTRN(TSW,WAC,VEC)
      CALL VMOV(VEC,WAC,3)

```

```

CSWM 33
CSWM 34
CSWM 35
CSWM 36
CSWM 37
CSWM 38
CSWM 39
CSWM 40
CSWM 41
CSWM 42
CSWM 43
CSWM 44
CSWM 45
CSWM 46
CSWM 47
CSWM 48
CSWM 49
CSWM 50
CSWM 51
CSWM 52
CSWM 53
CSWM 54
CSWM 55
CSWM 56
CSWM 57
CSWM 58
CSWM 59
CSWM 60
CSWM 61
CSWM 62
CSWM 63
CSWM 64
CSWM 65
CSWM 66
CSWM 67
CSWM 68
CSWM 69
CSWM 70
CSWM 71

```

```

CALL MTRN (TSW,TPC,VEC2)
CALL MXMV (VEC2,TPC,9)
CALL MTRN (TSW,TAC,VEC2)
CALL MXMV (VEC2,TAC,9)
CHECK TAS AVAILABLE
IF (DTAS.NE.2) GO TO 121
CALL VTRN (TSW,VW,VEC)
CALL VMDV (VEC,VW,3)
CALL VTRN (TSW,VAS,VEC)
CALL VMOV (VEC,VAS,3)
IF (DRMM.EQ.2) GO TO 999
121 CALL VTRN (TSW,F,VEC)
120 CALL VMOV (VEC,F,3)
CALL VTRN(TSW,DV,VEC)
CALL VMOV(VEC,DV,3)
IF (DRMM.NE.1) GO TO 999
CALL VTRN(TSW,U1,VEC)
CALL VMOV (VEC,U1,3)
CALL VTRN (TSW,U2,VEC)
CALL VMOV (VEC,U2,3)
CALL VTRN(TSW,U3,VEC)
CALL VMOV (VEC,U3,3)
999 CONTINUE
C SET MARKER FOR KALMAN AND REF.NAV.SW.
KFFN = 3
CFRM = 1
GO TO 100
113 CONTINUE
112 CONTINUE
NET =NET+10
GO TO 100
99 CONTINUE
RETURN
C END OF CSWM (SUBROUTINE)
C
C START OF CALM (SUBROUTINE)
C ENTRY CALM
C RETURN
C END OF CALM (SUBROUTINE)
C
C

```

```

CSWM 72
CSWM 73
CSWM 74
CSWM 75
CSWM 76
CSWM 77
CSWM 78
CSWM 79
CSWM 80
CSWM 81
CSWM 82
CSWM 83
CSWM 84
CSWM 85
CSWM 86
CSWM 87
CSWM 88
CSWM 89
CSWM 90
CSWM 91
CSWM 92
CSWM 93
CSWM 94
CSWM 95
CSWM 96
CSWM 97
CSWM 98
CSWM 99
CSWM 100
CSWM 101
CSWM 102
CSWM 103
CSWM 104
CSWM 105
CALM 1
CALM 2
CALM 3
CALM 4
CALM 5
CALM 6

```

C	START OF PLAM (SUBROUTINE)	1	PLAM
	ENTRY PLAM	2	PLAM
	IF (DRMM.EQ.1) RETURN	3	PLAM
	DO 200 I = 2,10	4	PLAM
	KR = I	5	PLAM
	IF (TVP(KR).GT.FLTIME) GO TO 200	6	PLAM
	TVP(KR) = TPAL(KR) + FLTIME	7	PLAM
	GO TO (200,201,202,203,204,205,206,207,208,209),KR	8	PLAM
C	COMPUTE (KL,WLC,TLC,AND WEI)	9	PLAM
	CONTINUE	10	PLAM
	GD = FNORM(PE)	11	PLAM
	GF = 1./GD	12	PLAM
	CALL VSCL (O,VEC1,VEC)	13	PLAM
	VEC(1) = GF	14	PLAM
	CALL VTRN(TLC,WE,WEI)	15	PLAM
	CALL WCROS (VEC,TKL)	16	PLAM
	CALL VTRN (TLC,V,VEC)	17	PLAM
	CALL VTRN (TKL,VEC,WLC)	18	PLAM
	CALL WCROS (WLC,VEC2)	19	PLAM
	CALL MTRN (VEC2,TLC,VEC3)	20	PLAM
	CALL MSCL (DELTC,VEC3,VEC2)	21	PLAM
	CALL SUBM (TLC,VEC2,VEC3,3,3)	22	PLAM
	CALL MXMV (VEC3,TLC,9)	23	PLAM
	GO TO 200	24	PLAM
C	COMPUTE (MPI,WPL)	25	PLAM
	CONTINUE	26	PLAM
	IF (DRMM.EQ.2) GO TO 214	27	PLAM
	IF (DIMU.EQ.3) GO TO 213	28	PLAM
	CALL VMOV(WK,WPL,3)	29	PLAM
	GO TO 200	30	PLAM
C	PLATFORM TYPE (S)	31	PLAM
	CONTINUE	32	PLAM
	CALL VSUB(DW,DWK,VEC)	33	PLAM
	CALL VSUB(WGYR,VEC,MPI)	34	PLAM
	CALL VADD(WLC,WEI,VEC)	35	PLAM
	CALL VTRN(TPL,VEC,VEC1)	36	PLAM
	CALL VSUB(WPI,VEC1,WPL)	37	PLAM
	GO TO 200	38	PLAM
C	DRNAV IS (ADR)	39	PLAM

214	CONTINUE	PLAM	40
	IF (DAHR.EQ.4) GO TO 215	PLAM	41
C	AHRU IN MAG.MODE	PLAM	42
	CALL VCROS(WEI,G,VEC)	PLAM	43
	CALL VRXC (V,VEC,VEC1)	PLAM	44
	GD = FNORM(G)	PLAM	45
	CALL VSCL (GD,PE,VEC2)	PLAM	46
	CALL VRXC (G,WEI,VEC3)	PLAM	47
	CALL VCROS (VEC,WEI,VEC4)	PLAM	48
	CALL VRXC (VEC2,VEC4,VEC)	PLAM	49
	GF = (VEC1(1)* VEC3(1))/(VEC(1))	PLAM	50
	CALL VNORM (G,VEC)	PLAM	51
	CALL VSCL (GF,VEC,WPL)	PLAM	52
	GO TO 200	PLAM	53
C	COMPUTE (WPL,TPL,WPC,TPC)	PLAM	54
203	CONTINUE	PLAM	55
	CALL MCROS (WPL,VEC2)	PLAM	56
	CALL MTRN (VEC2,TPL,VEC3)	PLAM	57
	CALL MSCL (DTPL,VEC3,VEC2)	PLAM	58
	CALL SUBM(TPL,VEC2,VEC3,3,3)	PLAM	59
	CALL MXMV (VEC3,TPL,9)	PLAM	60
	CALL VTRN (TPL,WLC,VEC)	PLAM	61
	CALL VADD (WPL,VEC,WPC)	PLAM	62
	CALL MTRN(TPL,TLC,TPC)	PLAM	63
	GO TO 200	PLAM	64
C	COMPUTE SPECIFIC FORCE	PLAM	65
204	CONTINUE	PLAM	66
C	DF AND DW COMPUTATION ARE NOT MECHANIZED	PLAM	67
	IF (DRMM.EQ.2) GO TO 200	PLAM	68
	IF (DIMU.EQ.3) GO TO 210	PLAM	69
C	PLATFORM TYPE (F)	PLAM	70
	CALL VTRN(TPL,WEL,VEC)	PLAM	71
	CALL VADD(DWK,VEC,VEC1)	PLAM	72
	CALL VADD(VEC1,WPC,WPI)	PLAM	73
	CALL VADD(WPI,DW,WGYR)	PLAM	74
	CALL VADD (DF,DFK,VEC)	PLAM	75
	CALL VADD (FACC,VEC,FP)	PLAM	76
	GO TO 200	PLAM	77

C	210	PLATFORM TYPE (S)	PLAM	78
		CONTINUE	PLAM	79
		GO TO 200	PLAM	80
C	205	COMPUTE (TAP,WAP)	PLAM	81
		CONTINUE	PLAM	82
		GO TO 200	PLAM	83
C	206	COMPUTE (TAC)	PLAM	84
		CONTINUE	PLAM	85
		COMPUTE (TAC,WAC)	PLAM	86
		CALL MTRN (TAP,TPC,TAC)	PLAM	87
		CALL VADD(WAP,WPC,VEC)	PLAM	88
		CALL VIRT(TPC,VEC,WAC)	PLAM	89
	207	CONTINUE	PLAM	90
	208	CONTINUE	PLAM	91
	209	CONTINUE	PLAM	92
	200	CONTINUE	PLAM	93
		RETURN	PLAM	94
C		END OF PLAM (SUBROUTINE)	PLAM	95
C			WASM	1
C		START OF WASM (SUBROUTINE)	WASM	2
		ENTRY WASM	WASM	3
		RETURN	WASM	4
		END OF WASM (SUBROUTINE)	WASM	5
C			VSTM	1
C		START OF VSTM (SUBROUTINE)	VSTM	2
		ENTRY VSTM	VSTM	3
		DO 150 I=2,10	VSTM	4
		KR = I	VSTM	5
		IF (TVV(KR).GT.FLTIME) GO TO 150	VSTM	6
		TVV(KR) = TVST(KR) + FLTME	VSTM	7
		F V P PE GE G /H/ WEI	VSTM	8
C		GO TO (150,151,153,154,155,156,157,158,152,150),KR	VSTM	9
		COMPUTE SPECIFIC FORCE (F)	VSTM	10
C	151	CONTINUE	VSTM	11
		IF (DRMM.GE.3) GO TO 160	VSTM	12
		IF (DRMM.EQ.2) GO TO 150	VSTM	13
C		MODE IS PDR (COMPUTE C FRAME REF. ACCEL'N IN L FRAME	VSTM	14
C		AND L/C FRAME TRANSFORMATION T L/C	VSTM	15
		GO TO 150	VSTM	16

```

C 160 MODE = IDR
      CONTINUE
      CALL VIRT (TPC,FP,F)
      GO TO 150
C 153 CONTINUE
      COMPUTE VELOCITY (V)
      IF (DRMM-EQ.2) GO TO 161
      IF (DRMM-EQ.1) GO TO 1611
C      MODE IDR
      CALL VSCL(2.0,WEI,VEC)
      CALL VCROS(VEC,V,VECL)
      CALL VSUB (G,VECL,VEC)
      CALL VADD (F,VEC,VECL)
      CALL VSCL (DELT,VECL,DV)
      CALL VADD(V,DV,V)
      GO TO 150
C      ADR VELOCITY (V)
C 161 CONTINUE
      CALL VADD (VM,VAS,VEC)
      CALL VSUB (VEC,V,DV)
      CALL VMOV (VEC,V,3)
      GO TO 150
C 1611 CONTINUE
      MODE PDR COMPUTE VELOCITY
      GO TO 150
C      POSITION (P)
C 154 CONTINUE
      CALL VSCL (DELT,P,V,DP)
      CALL VADD(P,DP,P)
      GO TO 150
C      POSITION (PE)
C 155 CONTINUE
      CALL VIRT (TCE,P,VEC)
      CALL VADD (VEC,CE,PE)
      GO TO 150
C      GRAVITY (GE)
C 156 GD = FNORM(PE)
      IF (GD.LE.(RO-DELT)) GO TO 162

```

```

VSTM 17
VSTM 18
VSTM 19
VSTM 20
VSTM 21
VSTM 22
VSTM 23
VSTM 24
VSTM 25
VSTM 26
VSTM 27
VSTM 28
VSTM 29
VSTM 30
VSTM 31
VSTM 32
VSTM 33
VSTM 34
VSTM 35
VSTM 36
VSTM 37
VSTM 38
VSTM 39
VSTM 40
VSTM 41
VSTM 42
VSTM 43
VSTM 44
VSTM 45
VSTM 46
VSTM 47
VSTM 48
VSTM 49
VSTM 50
VSTM 51
VSTM 52
VSTM 53
VSTM 54

```

C	GC = FNORM(WE1)	VSTM	55
	NFFD SCALER GENERATION HERE	VSTM	56
	GF = (GOROSO/((GD**2)*GD)) - (GC**2)	VSTM	57
	CALL MGID(VEC2,4)	VSTM	58
	CALL MSCL(GF,VEC2,VEC3)	VSTM	59
	CALL VCXR(WE,WE,VEC2)	VSTM	60
	CALL ADDM (VEC2,VEC3,VEC4,3,3)	VSTM	61
	CALL MSCL(-1.0,VEC4,VEC3)	VSTM	62
	CALL VTRN(VEC3,PE,GE)	VSTM	63
	GO TO 150	VSTM	64
162	CONTINUE	VSTM	65
	CALL VSCL (0,VEC,GE)	VSTM	66
	GO TO 150	VSTM	67
C	COMPUTE GRAVITY (G)	VSTM	68
157	CONTINUE	VSTM	69
	CALL VTRN (TCE,GE,G)	VSTM	70
	GO TO 150	VSTM	71
C	COMPUTE ALTITUDE (/H/)	VSTM	72
158	CONTINUE	VSTM	73
	GC = FNORM(PE)	VSTM	74
	GF = RO/GC	VSTM	75
	CALL VSCL (GF,PE,PS)	VSTM	76
	GF = FNORM(PS)	VSTM	77
	H = ABS(GC - GF)	VSTM	78
	GO TO 150	VSTM	79
152	CONTINUE	VSTM	80
150	CONTINUE	VSTM	81
	RETURN	VSTM	82
	END	VSTM	83
C	END OF VSTM (SUBROUTINE)	VSTM	84
C	END OF SUBROUTINE DR-NAV	VSTM	85
		RFNV	1
		RFNV	2
		RFNV	3
		RFNV	4
		RFNV	5
		RFNV	6
		RFNV	7
		RFNV	8

REF-NAV MODULE GROUP
 SUBROUTINE RFNAV
 (TO RUN PROGRAM,COMMON BLOCK DATA AT END OF THIS LISTING
 MUST BE INSERTED)
 DIMENSION TN(3,3,8),TR(3,3),TP(5),EN(5),RMN(5),ECC(5),ERS(5)

	1.PP(5,3).00(5,3)	RFNV	9
C	DIMENSION TQ(20)	RFNV	10
	NAMelist /NALTD/EBAR,HI,SMALT,NO,SIGB,TAUHB,SIGBW,HBABA,HE,ALTIM	RFNV	11
	NY=1	RFNV	12
	HB = 0.	RFNV	13
	HF = 0.	RFNV	14
	HBARD = 0.	RFNV	15
	IF (DALY.EQ.0.0) GO TO 10	RFNV	16
C	INPUT ALTITUDE PARAMETERS	RFNV	17
	READ (5,NALTD)	RFNV	18
	CONTINUE	RFNV	19
10	ALMM = EBAR	RFNV	20
	SS = TKAL	RFNV	21
	IF (SMALT.EQ.0.0) SMALT = TKAL	RFNV	22
	NL = 1	RFNV	23
	HPC = 0.	RFNV	30
	HCR = 0.	RFNV	31
	DHDK = 0.	RFNV	32
	RETURN	RFNV	33
C	START OF RSWM (SUBROUTINE)	RSWM	1
C	ENTRY RSWM	RSWM	2
C	EMITTER SWITCHING	RSWM	3
C	RTWCH ARRAY (1)= TIME	RSWM	4
C	2 =EMITTER NET TYPE 1=GR.,2=AIRBORNE,3=NAVSTAT	RSWM	5
C	3- 6 = EMITTER NO.OR NET INFO	RSWM	6
C	7 = TIME (ETC.)	RSWM	7
C		RSWM	8
C		RSWM	9
C		RSWM	10
30	CONTINUE	RSWM	11
	IF (FLTME.LT.RTWCH(NY)) GO TO 31	RSWM	12
	NZ=NY+1	RSWM	13
	NX=RTWCH(NZ)	RSWM	14
	IF (NX.GT.3) GO TO 32	RSWM	15
	NP=2	RSWM	16
33	CONTINUE	RSWM	17
	NT=NZ+1	RSWM	18
	NTT=NT+3	RSWM	19
	NR=NX*5+2	RSWM	20

21	RSWM
22	RSWM
23	RSWM
24	RSWM
25	RSWM
26	RSWM
27	RSWM
28	RSWM
29	RSWM
30	RSWM
31	RSWM
32	RSWM
33	RSWM
34	RSWM
35	RSWM
36	RSWM
37	RSWM
38	RSWM
39	RSWM
40	RSWM
1	ALTM
2	ALTM
3	ALTM
4	ALTM
5	ALTM
6	ALTM
7	ALTM
8	ALTM
10	ALTM
11	ALTM
14	ALTM
15	ALTM
16	ALTM
17	ALTM
18	ALTM
19	ALTM
20	ALTM
21	ALTM

```

RKARY(NR-1)=NP
DO 34 I=NT,NTT
  RKARY(NR)=RWTCM(I)
  NR=NR+1
34 CONTINUE
  GO TO 35
32 CONTINUE
  IF (NX.GT.6) GO TO 36
  NP=5
  GO TO 33
36 CONTINUE
  NP=4
  GO TO 33
35 CONTINUE
  RFQM=2
  NY=NY+6
  GO TO 30
31 CONTINUE
  RETURN
END OF RSWM (SUBROUTINE)

START OF ALTM (SUBROUTINE)
ENTRY ALTM
IF (FLTIME.LT.CALT) RETURN
CALT=FLTIME + SMALT
IF (FLTIME.LE.ALTIM(NL)) GO TO 11
ALMM = ALTIM(NL+1)
HI = ALTIM(NL+2)
IF (ALMM.EQ.1) RETURN
EBAR = ALMM
11 CONTINUE
CHECK ALTITUDE MODE
GO TO (12,12,13,14,15,15,15),ALMM
MODE = APS
12 CONTINUE
MODE = AB
13 CONTINUE
MODE = GFB

```

14	CONTINUE	22	ALTM
C	MODE = GF	23	ALTM
15	CONTINUE	24	ALTM
	HP = HBARO	25	ALTM
	HR = H - HBARO	26	ALTM
	IF (AIR.EQ.0.0) RETURN	27	ALTM
C	AIRBORNE	28	ALTM
	GO TO (16,16,17,18,19,19,19,19),ALMM	29	ALTM
C	MODE = APS	30	ALTM
16	CONTINUE	31	ALTM
	HPC = HPC*HK*(HPC-HCR)	32	ALTM
	GO TO 20	33	ALTM
C	MODE = AB	34	ALTM
17	CONTINUE	35	ALTM
	HRC = HB + DMBK	36	ALTM
	GO TO 20	37	ALTM
C	MODE = GFB	38	ALTM
18	CONTINUE	39	ALTM
	HBC = HF	40	ALTM
	DMBK = HF - HB	41	ALTM
	GO TO 20	42	ALTM
C	MODE = GF	43	ALTM
19	CONTINUE	44	ALTM
	HPC = HF	45	ALTM
20	CONTINUE	46	ALTM
	HRC = HR	47	ALTM
	YDJ=ABS(HF)	48	ALTM
	CDJ=0.0	49	ALTM
	ER=FNORM(G)	50	ALTM
	ER1=1.0/ER	51	ALTM
	CALL VSCL(ER1,G,RMDP)	52	ALTM
	YRJ=HR	53	ALTM
	CRJ=0.0	54	ALTM
	RMDL=-1.0	55	ALTM
	NOMES=1	56	ALTM
	RETURN	57	ALTM
C	END OF ALTM (SUBROUTINE)	58	ALTM
		59	ALTM
		60	ALTM
		61	ALTM
		62	ALTM
		63	ALTM
		64	ALTM
		65	ALTM
		66	ALTM

1	POSM
2	POSM
3	POSM
4	POSM
5	POSM
1	TDPH
2	TDPH
3	TDPH
4	TDPH
5	TDPH
6	TDPH
7	TDPH
8	TDPH
9	TDPH
10	TDPH
11	TDPH
12	TDPH
13	TDPH
14	TDPH
15	TDPH
16	TDPH
17	TDPH
18	TDPH
19	TDPH
20	TDPH
21	TDPH
22	TDPH
23	TDPH
24	TDPH
25	TDPH
26	TDPH
27	TDPH
28	TDPH
29	TDPH
30	TDPH
31	TDPH
32	TDPH
33	TDPH

```

C
C      START OF POSM (SUBROUTINE)
C      ENTRY POSM
C      RETURN
C      END OF POSM (SUBROUTINE)
C
C      START OF TDPH (SUBROUTINE)
C      ENTRY TDPH
C      IF (NB.EQ.0) GO TO 51
C      SETUP GROUND XMTTR MEASUREMENT
C      CONTINUE
C      IF (NA.EQ.0) RETURN
C      SETUP NAVSTAT
C      CONTINUE
C      K1=1
C      DO 28 K2=2,10
C      IF (TQ(K2).GT.FLTIME) GO TO 28
C      TQ(K1)= TRSW(K2)+FLTIME
C      GO TO (40,41,42,43,44,45,46,47),K1
C      CONTINUE
C      CALL TAAM
C      GO TO 48
C      CONTINUE
C      CALL TEWM
C      GO TO 48
C      CONTINUE
C      CALL TALM
C      GO TO 48
C      CONTINUE
C      CALL TRRM
C      GO TO 48
C      CONTINUE
C      CALL TPCM
C      GO TO 48
C      CONTINUE
C      CALL TMOM
C      GO TO 48
C      CONTINUE

```


CALL TMMH	TOPM	34
GO TO 48	TOPM	35
CONTINUE	TOPM	36
CALL TDSH	TOPM	37
K1=K1+1	TOPM	38
CONTINUE	TOPM	39
RETURN	TOPM	40
END OF TOPM (SUBROUTINE)	TOPM	41
FND	TOPM	42
SUBROUTINE TRRM	TRRM	1
(TO RUN PROGRAM,COMMON BLOCK DATA AT END OF THIS LISTING	TRRM	2
MUST BE INSERTED)	TRRM	3
	TRRM	4
	TRRM	5
START OF TRRM (SUBROUTINE)	TRRM	6
ENTRY TRRM	TRRM	7
VECTOR RANGE	TRRM	8
GO TO (60,61,62),IRT	TRRM	9
CONTINUE	TRRM	10
GO TO 63	TRRM	11
CONTINUE	TRRM	12
GO TO 63	TRRM	13
CONTINUE	TRRM	14
GO TO 59	TRRM	15
CONTINUE	TRRM	16
CONTINUE	TRRM	17
CALL VADD(P,D,VECL)	TRRM	18
CALL VSUB(VECL,EJ,RJ)	TRRM	19
YDJ=FNORM(RJ)	TRRM	20
UR=VNORM(RJ,UJ)	TRRM	21
GO TO (64,65,66),IRT	TRRM	22
CONTINUE	TRRM	23
CALL VMOV(OD,DD,3)	TRRM	24
CALL VADD(OP,DD,VEC)	TRRM	25
CALL VRXC(UJ,VEC,RJD)	TRRM	26
RETURN	TRRM	27
CONTINUE	TRRM	28
NAVSTAT DATA WORD	TRRM	29
GO TO 58	TRRM	30
CONTINUE		

TRRM	31
TRRM	32
TRRM	33
TRRM	34
TRRM	35
TRRM	36
TRRM	37
TRRM	38
TRRM	39
TRRM	40
TMOM	1
TMOM	2
TMOM	3
TMOM	4
TMOM	5
TMOM	6
TMOM	7
TMOM	9
TMOM	10
TMMH	1
TMMH	2
TMMH	3
TMMH	4
TMMH	5
TMMH	6
TMMH	7
TMMH	8
TMMH	9
TMMH	10
TMMH	11
TMMH	12
TMMH	13
TMMH	14
TMMH	15
TMMH	16
TMMH	17
TMMH	18
TMMH	19

```

CALL VSUB(DUD,DEMD,DD)
GO TO 67
CONTINUE
CALL VMOV(DUD,DD,3)
CONTINUE
CALL VADD(OP,DD,VEC1)
CALL VSUB(VEC,EJD,VEC1)
CALL VRXC(UJ,VEC1,RJD)
RETURN
END OF TRRM (SUBROUTINE)

C
C
C
START OF TMOM (SUBROUTINE)
ENTRY TMOM
RMJ=(OK1*RMJ-DRMJ)-VLITE*(DTU-DTJ)
RMJD=(OK2*RMJD-DRJD)-VLITE*(DTU-DTJ)
YRJ= ER-RMJ
YRRJ= ERD-RMJD
RETURN
END OF TMOM (SUBROUTINE)
C
C
C
START OF TMMH (SUBROUTINE)
ENTRY TMMH
CALL VMOV(UJ,RMDP,3)
CALL VSCL(-1.,UJ,RMDE)
RMDTU(1)=VLITE
RMDTU(2)=0.
RMDTJ(1)=-VLITE
RMDL =1.0
CALL VMOV(UJ,RRDPD,3)
RRTUD = VLITE
RRTJD =-VLITE
CALL MGID (VEC2,4)
CALL VCXR (UJ,UJ,VEC3)
CALL SUBM (VEC2,VEC3,VEC4,3,3)
DTN= 1.0/ER
CALL MSCL (DTN,VEC4,VEC3)
GO TO 168,69,69),IRT
CONTINUE
68

```

```

69      CALL VADD (DP,DD,VEC)
        CALL MPYM (VEC,VEC3,RRDP,1,3,3)
        CALL VSCL (-1.,RRDP,RRDE)
        RETURN
        CALL VSUB (DP,DD,VEC)
        CALL VSUB (VEC,EJD,VEC1)
        CALL MPYM (VEC1,VEC3,RRDP,1,3,3)
        CALL VSCL (-1.,RRDP,RRDE)
        RETURN
        C      END OF TMMH (SUBROUTINE)
        C      START OF TPCM (SUBROUTINE)
        C
        ENTRY TPCM
        DRJ = DPTJ+DPIJ+DLJ
        RETURN
        C      END OF TPCM (SUBROUTINE)
        C
        C      START OF TEWM (SUBROUTINE)
        C      ENTRY TEWM
        C      TM=RO+HT(NC)
        C      CALL MXMV2(VEC,TN,3,1,NC)
        C      CALL VSCL(TM,VEC,VEC)
        C      CALL VSUB(VEC,DEJ,EJ)
        C      RETURN
        C      END OF TEWM (SUBROUTINE)
        C      START OF TAAM (SUBROUTINE)
        C
        C      ENTRY TAAM
        C      RETURN
        C      END OF TAAM (SUBROUTINE)
        C
        C      START OF TALM (SUBROUTINE)
        C      ENTRY TALM
        C      RETURN
        C      END OF TALM (SUBROUTINE)
        C      START OF TDSM (SUBROUTINE)
        C      ENTRY TDSM

```

TMMH	20
TMMH	21
TMMH	22
TMMH	23
TMMH	24
TMMH	25
TMMH	26
TMMH	27
TMMH	28
TMMH	29
TPCM	1
TPCM	2
TPCM	3
TPCM	4
TPCM	5
TPCM	6
TEWM	1
TEWM	2
TEWM	3
TEWM	4
TEWM	5
TEWM	6
TEWM	7
TEWM	8
TEWM	9
TAAM	1
TAAM	2
TAAM	3
TAAM	4
TAAM	5
TALM	1
TALM	2
TALM	3
TALM	4
TALM	5
TALM	6
TALM	7
TALM	8

C	NOMES=IRT+1	TALM	9
	2=GROUND,3=AIRBORNE,4=NAVSTAT	TALM	10
	CDJ=0.	TALM	11
	CRJ=0.	TALM	12
	RETURN	TALM	13
C	END OF TDSM (SUBROUTINE)	TALM	14
	END	TALM	15
C	END OF SUBROUTINE REF-NAV	TALM	16
C		KLMN	1
C	KALMAN MODULE GROUPS	KLMN	2
C	START OF KALMAN SUBROUTINE	KLMN	3
C	(TO RUN PROGRAM,COMMON BLOCK DATA AT END OF THIS LISTING	KLMN	4
C	MUST BE INSERTED)	KLMN	5
C	NAMelist/PKAL/P11,P13,P14,P31,P33,P34,P41,P43,P44,OD11,OD13	KLMN	6
	1,GD13,R,AD4,AD44,AURA,ARUC,AREJ	KLMN	7
	2,NOMES,DSWTH,RSWTH,NRSW,NDS1,NOMS,NOEM,NOSW,REQM,REQO	KLMN	8
	3,P55,P66,P77	KLMN	9
	KFS=1	KLMN	10
	KCRNT = 1	KLMN	11
	KCOUNT = 1	KLMN	12
	KALL = 1	KLMN	13
	CALL VMOV(V,V0,3)	KLMN	14
	DO 8 I=1,539	KLMN	15
	VO(I)=0.0	KLMN	16
	IF (I.GT.50) GO TO 8	KLMN	17
	RKARY(I)=1.0	KLMN	18
8	CONTINUE	KLMN	19
	FTKAL=0.0	KLMN	20
	READ (5,PKAL)	KLMN	21
	WRITE (6,PKAL)	KLMN	22
	RETURN	KLMN	23
C		KLMN	24
	ENTRY KALMN	KLMN	25
	CONTINUE	KLMN	26
10	IF (FLTIME.GE.FTKAL) GO TO 11	KLMN	27
	DO 12 I=2,10	KLMN	28
	IN = I	KLMN	29
	IF (FLTIME.GT.VK(I)) GO TO 12	KLMN	30

14	VK(1) = TKLT(1) + FLTIME IF (IN.GT.3) GO TO 13 GO TO (14,14,15,13),IN CONTINUE CALL KSWM GO TO 12	KL MN	31
15	CONTINUE IF (DSWTH.EQ.2) RETURN IF (NOMES.EQ.0) GO TO 13 CALL KMM NOMES = 0 GO TO 12	KL MN	32
13	CONTINUE IF (FLTIME.LT.TKAL) RETURN IF (KALL.EQ.2) RETURN GO TO (17,18,19,20,21,22),KCOUNT	KL MN	33
17	CONTINUE CALL KMRM GO TO 23	KL MN	34
18	CONTINUE CALL KMCM GO TO 23	KL MN	35
19	CONTINUE CALL KMOM GO TO 23	KL MN	36
20	CONTINUE IF (KFS.EQ.2) CALL KFCW KFS=1 CALL KFIM GO TO 23	KL MN	37
21	CONTINUE IF (KFS.EQ.2) CALL KFCW KFS = 1 CALL KCOM KALL = 2 KCOUNT = KCOUNT + 1	KL MN	38
23	CONTINUE RETURN	KL MN	39
11	CONTINUE	KL MN	40
		KL MN	41
		KL MN	42
		KL MN	43
		KL MN	44
		KL MN	45
		KL MN	46
		KL MN	47
		KL MN	48
		KL MN	49
		KL MN	50
		KL MN	51
		KL MN	52
		KL MN	53
		KL MN	54
		KL MN	55
		KL MN	56
		KL MN	57
		KL MN	58
		KL MN	59
		KL MN	60
		KL MN	61
		KL MN	62
		KL MN	63
		KL MN	64
		KL MN	65
		KL MN	66
		KL MN	67
		KL MN	68
		KL MN	69

KLMN	70
KLMN	71
KLMN	72
KLMN	73
KLMN	74
KLMN	75
KLMN	76
KLMN	77
KLMN	78
KLMN	79
KLMN	80
KLMN	81
KLMN	82
KLMN	83
KLMN	84
KLMN	85
KLMN	86
KLMN	87
KLMN	88
KLMN	89
KLMN	90
KLMN	91
KLMN	92
KLMN	93
KLMN	94
KLMN	95
KLMN	96
KLMN	97
KLMN	98
KLMN	99
KLMN	100
KLMN	101
KLMN	102
KLMN	103
KLMN	104
KLMN	105
KLMN	106
KLMN	107
KLMN	108

```

IF (KFFN.EQ.3) KFS=2
KFFN=2
FTKAL = FTKAL+ TKAL
KCRNT=1
IF (DSWTH.EQ.2) GO TO 22
24 CONTINUE
IF (RSWTH.EQ.2) GO TO 25
26 CONTINUE
C UPDATE PHI TO END OF INTERVAL
CALL KTMM
CALL KTUM(1)
IF (NOMS.EQ.0) RETURN
DO 261 K = 1,NOMS
NOS1 = K
CALL KSYN
CALL KMM1
261 CONTINUE
NOS1=1
WRITE(6,1025)
1025 FORMAT(1H0,(9(2X,F10.5)))
1021 FORMAT(2X,(9(2X,F10.7)))
KALL = 1
KCOUNT = 1
KCRNT = 1
NOMS = 0
RETURN
22 CONTINUE
DO 27 K=1,NOSW
NOS1 = K
CALL KTMM
CALL KTUM(1)
27 CONTINUE
KCOUNT=5
DSWTH = 1
KCRNT= 2
KALL = 1
GO TO 24
25 CONTINUE
DO 28 K = 1,NRSW

```

28	CALL KTMH	KLMN	109
	CALL KTUM (1)	KLMN	110
	CONTINUE	KLMN	111
	KALL = 1	KLMN	112
	KCOUNT=1	KLMN	113
	RSWTH = 1	KLMN	114
	IF (KCRNT.EQ.1) GO TO 26	KLMN	115
	KCRNT = 1	KLMN	116
	KCOUNT=5	KLMN	117
	KALL = 1	KLMN	118
	RETURN	KLMN	119
	END	KLMN	120
	END OF SUBROUTINE KALMAN	KLMN	121
C		KSWH	1
C		KSWH	2
C		KSWH	3
C		KSWH	4
C		KSWH	5
C		KSWH	6
C		KSWH	7
C		KSWH	8
C		KSWH	9
C		KSWH	10
C		KSWH	11
		KSWH	12
		KSWH	13
		KSWH	14
		KSWH	15
		KSWH	16
		KSWH	17
		KSWH	18
		KSWH	19
		KSWH	20
		KSWH	21
		KSWH	22
		KSWH	23
		KSWH	24
		KSWH	25
		KSWH	26


```

START OF KALMAN SUBROUTINE GROUP
SUBROUTINE KSWH
  (TO RUN PROGRAM,COMMON BLOCK DATA AT END OF THIS LISTING
  MUST BE INSERTED)
  DIMENSION SUM(6),SUM1(6),SUM2(6),BDRM(50),BDMS(50),NKK1(6)

  START OF KSWH (SUBROUTINE)
  ENTRY KSWH
  IF (DEQM.NE.KEQM) GO TO 50
  IF (DRMM.NE.KEQM) GO TO 50
  CONTINUE
  IF (REQM.NE.REQD) GO TO 800
  RETURN
  CONTINUE
  IF (FTKAL.NE.O.) GO TO 66
  CONTINUE
  GO TO (60,61,62,62,62),KRMH
  INITIALIZE FOR PDR MODE
  CONTINUE
  GO TO 65
  INITIALIZE FOR ADR MODE
  CONTINUE

```

27 KSWM
 28 KSWM
 29 KSWM
 30 KSWM
 31 KSWM
 32 KSWM
 33 KSWM
 34 KSWM
 35 KSWM
 36 KSWM
 37 KSWM
 38 KSWM
 39 KSWM
 40 KSWM
 41 KSWM
 42 KSWM
 43 KSWM
 44 KSWM
 45 KSWM
 46 KSWM
 47 KSWM
 48 KSWM
 49 KSWM
 50 KSWM
 51 KSWM
 52 KSWM
 53 KSWM
 54 KSWM
 55 KSWM
 56 KSWM
 57 KSWM
 58 KSWM
 59 KSWM
 60 KSWM
 61 KSWM
 62 KSWM
 63 KSWM
 64 KSWM
 65 KSWM

C 62 GO TO 65
 INITIALIZE FOR IDR MODE
 CONTINUE
 GO TO 65
 65 CONTINUE
 KRMM = DRMM
 KRMO = DRMM
 KEQM = DEQM
 DSWTH = 2
 GO TO 49
 C 66 INFLIGHT DR-NAV. SWITCHING
 CONTINUE
 IF (DSWTH.EQ.2) GO TO 67
 DSWTH = 2
 NOSW = 0
 67 NOSW = NOSW + 1
 SAVE (O,G,ER FOR COMD,PRED+COMD AND OR,RR COMR MATRICES)
 MORE THAN (4) DRNAV SWITCH IN ONE KALMAN INTERVAL WILL RESULT
 C IN A RETURN TO PDR MODE.,(DEQM=1=NO NAV.EQUIPMENT)
 IF (NOSW.LT.4) GO TO 69
 DEQM = 1
 GO TO 60
 69 CONTINUE
 IKK(NOSW) = KRMO
 GO TO (70,71,72,72,72).KRMU
 SAVE IDR (O,G,R)
 72 CONTINUE
 KC = NOSW
 CT = FTKAL-FLTIME
 C MOVE THE PHI SUBMATRIX
 CALL MXMV1(OD11,PHI,36,1,KC)
 CALL MXMV1(AD44,PHI,9,2,KC)
 CALL MXMV1(CT,PHI,1,3,KC)
 CALL MXMV1(OV,PHI,3,4,KC)
 CALL MXMV1(OP,PHI,3,5,KC)
 CALL MXMV1(WPC,PHI,3,6,KC)
 CALL MXMV1(TPC,PHI,9,7,KC)
 GO TO 73
 71 CONTINUE

C	70	GO TO 73	KSWM	66
		SAVE PDR (O,G,R)	KSWM	67
		CONTINUE	KSWM	68
		GO TO 73	KSWM	69
C	73	TURN OF KTAM,PROCESSING:TO BY PASS KFIM'S PROCESSING NEXT INT.	KSWM	70
		CONTINUE	KSWM	71
		GO TO 74	KSWM	72
		CONTINUE	KSWM	73
	800	IF (FTKAL.NE.0.0) GO TO 801	KSWM	74
C		INITIALIZE REF.NAV VARIABLES	KSWM	75
		GO TO 802	KSWM	76
	801	IF (RSWTH.EQ.2) GO TO 80	KSWM	77
		RSWTH = 2	KSWM	78
		NRSW = 0	KSWM	79
	80	NRSW = NRSW+1	KSWM	80
	802	CONTINUE	KSWM	81
		DO 81 I=1,50.5	KSWM	82
		IF (RKARY(I).EQ.1) GO TO 81	KSWM	83
		IF (RKARY(I).GT.3) GO TO 88	KSWM	84
		IN = 1	KSWM	85
		IM = IN + 4	KSWM	86
		IMM = IN + 1	KSWM	87
		DO 82 I1 = IMM,IM	KSWM	88
		I2=RKARY(I1)	KSWM	89
		GO TO (82,84,85),I2	KSWM	90
		ADD NEW EMITTER TO NET:ADD (OR AND RR FOR THIS EMITTER)	KSWM	91
C	84	CONTINUE	KSWM	92
		GO TO 86	KSWM	93
C		DROP THIS EMITTER FROM NET; DROP (OR AND RR FOR THIS EMITTER)	KSWM	94
C		SAVE (PRED+COMOR OR AND RR)	KSWM	95
	85	CONTINUE	KSWM	96
	86	RKARY(I1)=1.0	KSWM	97
	82	CONTINUE	KSWM	98
		GO TO 81	KSWM	99
	88	IF (RKARY(I).GT.4) GO TO 89	KSWM	100
C		ADD A COMPLETE NET; ENCLUDING (OR AND RR)	KSWM	101
		GO TO 90	KSWM	102
C		DELETE THE ENTIRE NET:SAVE (PRED+COMOR OR AND RR)	KSWM	103

KSWM	104
KSWM	105
KSWM	106
KSWM	107
KSWM	108
KSWM	109
KTHM	1
KTHM	2
KTHM	3
KTHM	4
KTHM	5
KTHM	6
KTHM	7
KTHM	8
KTHM	9
KTHM	10
KTHM	11
KTHM	12
KTHM	13
KTHM	14
KTHM	15
KTHM	16
KTHM	17
KTHM	18
KTHM	19
KTHM	20
KTHM	21
KTHM	22
KTHM	23
KTHM	24
KTHM	25
KTHM	26
KTHM	27
KTHM	28
KTHM	29
KTHM	30
KTHM	31
KTHM	32
KTHM	33

```

89 CONTINUE
90 RKARY(I)=1.0
81 CONTINUE
   REOO =REQM
   RETURN
   END OF KSWM (SUBROUTINE)

C
C
C   START OF KTHM (SUBROUTINE)
   ENTRY KTHM
   V1=FMORM(VO)
   CALL VMOV(V,VO,3)
   ISEQ = 1
   IF (DSWTH.NE.2) GO TO 10
   ISEQ = 2
   GO TO 10
   ENTRY KSYN
   V1 = FMORM(V)
   ISEQ = 3
   CONTINUE
10  IF (ISEQ.GE.2) GO TO 25
   COMPUTE 044(TF-TS) END OF INTERVAL
   CT = TFKAL-FLTIME
26  CALL VSCL (CT,AD4,VEC1)
   CALL MGID (OD44,4)
   CALL MPVC (OD44,VEC1,4)
   GO TO 27
C   COMPUTE 044 (TF-TI) MEAS.SYNC OR DR-SWITCH
25  CONTINUE
   CT = PRI(1,3,NOS1)
   GO TO 26
C   COMPUTE 034:G33
27  CONTINUE
   CALL MGID (VEC2,4)
   CALL MSCL(CT,VEC2,OD34)
   CALL MXMV (OD34,GD33,9)
   IF (ISEQ.GE.2) GO TO 28
C   COMPUTE 033 (TF-TS) END OF INTERVAL
   CALL MTRN (TPC,WEL,VEC3)
   CALL VSCL (CT,VEC3,VEC4)

```

29	CALL VSCL (CT,WPC,VEC5)	KTMM	34
	CALL VADD (VEC5,VEC4,VEC1)	KTMM	35
	CALL WCROS (VEC1,VEC4)	KTMM	36
	CALL MGID (OD33,4)	KTMM	37
	CALL SUBM(OD33,VEC4,OD33,3,3)	KTMM	38
	GO TO 30	KTMM	39
C	COMPUTE O33 (TF -TI) MEAS.SYN OR DR-SWITCH	KTMM	40
28	CONTINUE	KTMM	41
	CALL MXMV2 (VEC1,PHI,3,6,NOS1)	KTMM	42
	CALL MXMV2 (VEC2,PHI,9,7,NOS1)	KTMM	43
	CALL MTRN (VEC2,WE1,VEC3)	KTMM	44
	CALL VSCL (CT,VEC1,VEC5)	KTMM	45
	CALL VSCL (CT,VEC3,VEC4)	KTMM	46
	GO TO 29	KTMM	47
30	DO 301 I=1,3	KTMM	48
	SUM(I) =G(I)	KTMM	49
	SUM1(I)=PHI(I,4,NOS1)	KTMM	50
	SUM2(I)=PHI(I,5,NOS1)	KTMM	51
301	CONTINUE	KTMM	52
	IF (ISEQ.EQ.1) GO TO 31	KTMM	53
C	COMPUTE OD13,GD13 (TF - TI) MEAS.SYNC.& ORSWITCH	KTMM	54
	CALL PO1 (SUM,SUM1,SUM2,CT,V1)	KTMM	55
32	CALL MXMV(TPC,VEC2,9)	KTMM	56
	CALL INVERT(VEC2,3,3,DET)	KTMM	57
	CALL WCROS(SUM,VEC3)	KTMM	58
	CALL WCROS(SUM1,VEC4)	KTMM	59
	CALL WCROS(SUM2,VEC5)	KTMM	60
	CALL MTRN (VEC4,VEC2,OD131)	KTMM	61
	CALL MTRN (VEC3,VEC2,OD132)	KTMM	62
	CALL MTRN (VEC5,VEC2,GD131)	KTMM	63
	CA = CT*CT*.5	KTMM	64
	CALL VSCL(CA,G,SUM)	KTMM	65
	CALL WCROS(SUM,VEC3,VEC2)	KTMM	66
	CALL MTRN(VEC4,VEC2,GD132)	KTMM	67
	GO TO 33	KTMM	68
C	COMPUTE OD13 GD13 (TF-TS) END OF INTERVAL	KTMM	69
31	CALL PO1 (SUM,SUM1,SUM2,CT,V1)	KTMM	70
	GO TO 32	KTMM	71
C	COMPUTE ADC11 AND OD11	KTMM	72

```

33  CONTINUE
    IF (ISEQ-GE.2) GO TO 34
    RQ=VNORM(G,VEC1)
    GO TO 35
34  CONTINUE
    RQ=VNORM(G,VEC1)
35  CONTINUE
    CALL VCXR(VEC1,VEC1,VEC2,3,3)
    CALL MSCL(3.0,VEC2,VEC3)
    CALL MGID(VEC2,4)
    CALL SUBM(VEC2,VEC3,VEC4,3,3)
    CALL MSCL(-RTS,VEC4,TO21)
    CALL VSCL(-2.0,WEI,VEC1)
    CALL WCROS(VEC1,TO22)
    CALL MGID(TO12,4)
    CALL MSCL(0.0,VEC5,TO11)
    CALL MXMV(OD11,VEC12,36)
    CALL ARRAY(OD11,VEC12,1)
    CALL VSCL(1.0,OD11,VEC12,36,1)
    CALL MPYM(VEC12,VEC12,VEC13,6,6,6)
    CALL VSCL(0.5,VEC13,VEC13,36,1)
    CALL ADDM(VEC12,VEC13,6,6)
    CALL MGID(VEC14,7)
    CALL ADDM(VEC14,VEC13,OD11,6,6)
    OURA = 1. + ARUA*CT
    CALL MGID (VEC2,4)
    CALL MXMV (VEC2,OURC,4)
    OURC(1) = CT
    OURC(3) = CT
    OURC(4) = ARUC*CT
    CALL MGID (ORE,5)
    CALL MXMV(OD13,VEC12,18)
    CALL ARRAY(OD13,VEC12,2)
    CALL MXMV(GD13,VEC12,18)
    CALL ARRAY(GD13,VEC12,2)
    DRUA=1.+ARUA*CT
    CALL VSCL(1.0,ARUC,VEC1,4,1)
    CALL MGID(VEC1,3)
    CALL ADDM(VEC1,VEC4,OURC,2,2)

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KTMM 73
KTMM 74
KTMM 75
KTMM 76
KTMM 77
KTMM 78
KTMM 79
KTMM 80
KTMM 81
KTMM 82
KTMM 83
KTMM 84
KTMM 85
KTMM 86
KTMM 87
KTMM 88
KTMM 89
KTMM 90
KTMM 91
KTMM 92
KTMM 93
KTMM 94
KTMM 95
KTMM 96
KTMM 97
KTMM 98
KTMM 99
KTMM 100
KTMM 101
KTMM 102
KTMM 103
KTMM 104
KTMM 105
KTMM 106
KTMM 107
KTMM 108
KTMM 109
KTMM 110
KTMM 111

```

KTMM	112
KTMM	113
KTMM	114
KTMM	115
KMMM	1
KMMM	2
KMMM	3
KMMM	4
KMMM	5
KMMM	6
KMMM	7
KMMM	8
KMMM	9
KMMM	10
KMMM	11
KMMM	12
KMMM	13
KMMM	14
KMMM	15
KMMM	16
KMMM	17
KMMM	18
KMMM	19
KMMM	20
KMMM	21
KMMM	22
KMMM	23
KMMM	24
KMMM	25
KMMM	26
KMMM	27
KMMM	28
KMMM	29
KMMM	30
KMMM	31
KMMM	32
KMMM	33
KMMM	34
KMMM	35

```

CALL MGID(QUIRE,4)
NS=PHI(1,13,NOS1)
DREJ(NS)=1.+AREJ(NS)*CT
RETURN

C
C      START OF KMMM (SUBROUTINE)
C      ENTRY KMMM
C      SAVE MEASUREMENT DATA TO END OF KALMAN INTERVAL
CT = FTKAL - FLTIME
CALL VSCL(0.0,VECI,VECI)
CALL VMOV(RMOP,VECI,3)
SAVE DATA IN PHI ARRAY
CONTINUE
CALL MXMV(TPC,VEC3,9)
DU 127 I=1,9
PHI(1,7,NOS1)=VEC3(I)
IF (I.GT.6) GO TO 128
PHI(1,1,NOS1) = VEC1(I)
IF (I.GT.3) GO TO 127
PHI(1,4,NOS1) = DV(I)
PHI(1,5,NOS1) = DP(I)
PHI(1,6,NOS1) = WPC(I)
PHI(1,11,NOS1)=RMDE(I)
CONTINUE
PHI(1,14,NOS1)=RMOTU(I)
PHI(2,14,NOS1) = 0.0
PHI(1,2,NOS1)=ER
PHI(1,3,NOS1) = CT
PHI(1,8,NOS1) = CDJ
PHI(1,9,NOS1) = YRJ
PHI(1,10,NOS1) = CRJ
PHI(1,15,NOS1)=RMDL
PHI(1,12,NOS1) = NOMES
PHI(1,13,NOS1)=NC
NOMS = NOMS+1
NOS1=NOS1+1
RETURN
ENTRY KMMM1
IF (NOS1.NE.1) GO TO 129

```

KMMH 36
 KMMH 37
 KMMH 38
 KMMH 39
 KMMH 40
 KMMH 41
 KMMH 42
 KMMH 43
 KMMH 44
 KMMH 45
 KMMH 46
 KMMH 47
 KMMH 48
 KMMH 49
 KMMH 50
 KMMH 51
 KMMH 52
 KMMH 53
 KMMH 54
 KMMH 55
 KMMH 56
 KMMH 57
 KMMH 58
 KMMH 59
 KMMH 60
 KMMH 61
 KMMH 62
 KMMH 63
 KMMH 64
 KMMH 65
 KMMH 66
 KMMH 67
 KMMH 68
 KMMH 69
 KMMH 70
 KMMH 71
 KMMH 72
 KMMH 73
 KMMH 74

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DD 130 K = 1.4
DD 130 J = 1.6
DD 130 I = 1.50
DDMS(I,J,K) = 0.0
130 CONTINUE
129 CONTINUE
GO TO (131,132,133,133,133,133,133).DRMH
C
131 PDR MODE
CONTINUE
RETURN
C
132 ADR MODE
CONTINUE
RETURN
C
133 IOR MODE
CONTINUE
GET (MDJ,MRJ)
CALL MXMV2(VEC2,PHI,1.6,NOS1)
CALL MXMV2(VEC,PHI,1.1,3,NOS1)
CALL MPYM (VEC2,OD11,VEC4,1.6,6)
CALL MPYM (VEC2,GO13,VEC5,1.6,3)
CALL MPYM (VEC2,OD13,VEC3,1.6,3)
CALL MXMV3(VEC4,DMS,7,2,1)
CALL MXMV3 (VEC3,DMS1,3,2,1)
CALL MXMV3 (VEC5,DMS1,3,2,2)
CALL MXMV4 (VEC,DMS,1,NT,NOS1,PHI)
NT = PHI(1,12,NOS1)
GO TO (134,135,136,137,138).NT
C
134 ALTITUDE MEASUREMENT SUMATION
CONTINUE
DMR(1,1,1)=(-1.*OURA)+DMR(1,1,1)
GO TO 1341
C
135 GROUND EMITTER
CONTINUE
NS=PHI(1,13,NOS1)
CALL VSCL(7.,VEC,VEC)
CALL MXMV2(VEC,PHI,1.4,2,NOS1)
CALL MXMV2(VEC1,PHI,1.1,3,NOS1)
CALL MXMV2(VEC3,PHI,1.5,1,NOS1)
CALL MPYM(VEC,OURC,VEC3,1.2,2)

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```

CALL MXMV6(VEC3,DMR,2,1,1,PHI,2)
CALL MPYM(VEC1,OURE,VEC4,1,3,3)
CALL MXMV6(VEC4,DMR,3,1,1,PHI,4)
GO TO 1341
C
LOS
CONTINUE
RETURN
NAVSTAT
C
137 CONTINUE
NS=PHI(1,13,NOS1)
CALL MXMV2(VEC,PHI,14,2,NOS1)
CALL MXMV2(VEC1,PHI,11,3,NOS1)
CALL MXMV2(VEC3,PHI,15,1,NOS1)
CALL MPYM(VEC,OURA,VEC3,1,2,2)
CALL MXMV6(VEC3,DMR,2,1,1,PHI,2)
CALL VSCL(0.0,VEC1,VEC1,6,1)
VEC1(NS)=OREJ(NS)
CALL MXMV6(VEC1,DMR,4,1,1,PHI,4)
GO TO 1341
C
LORAN
CONTINUE
138 CONTINUE
1341 CONTINUE
IF (NOS1.NE.NOMS) RETURN
CALL MXMV5 (VEC,DDMS,1,1,NOS1,PHI)
RETURN
C
END OF KMMH (SUBROUTINE)
C
C
START OF KCOM (SUBROUTINE)
ENTRY KCOM
CALL KTUM (2)
CALL VSUB1(XDS,UDS,XDS,12,1)
CALL VTRN (TLC,XDS,VEC)
CALL VTRN (TKL,VEC,VEC1)
CALL VTRN (TPC,VEC1,VEC)
CALL VMOV(XDS(7),VEC3,3)
CALL VSUB(VEC,VEC3,VEC1)
T1 = 1.0/TKAL
CALL VSCL (T1,VEC1,WL)

```

KMMH	75
KMMH	76
KMMH	77
KMMH	78
KMMH	79
KMMH	80
KMMH	81
KMMH	82
KMMH	83
KMMH	84
KMMH	85
KMMH	86
KMMH	87
KMMH	88
KMMH	89
KMMH	90
KMMH	91
KMMH	92
KMMH	93
KMMH	94
KMMH	95
KMMH	96
KMMH	97
KMMH	98
KMMH	99
KMMH	100
KCOM	1
KCOM	2
KCOM	3
KCOM	4
KCOM	5
KCOM	6
KCOM	7
KCOM	8
KCOM	9
KCOM	10
KCOM	11
KCOM	12

KCOM	13
KCOM	14
KCOM	15
KCOM	16
KCOM	17
KCOM	18
KTUM	1
KTUM	2
KTUM	3
KTUM	4
KTUM	5
KTUM	6
KTUM	7
KTUM	8
KTUM	9
KTUM	10
KTUM	11
KTUM	12
KTUM	13
KTUM	14
KTUM	15
KTUM	16
KTUM	17
KTUM	18
KTUM	19
KTUM	20
KTUM	21
KTUM	22
KTUM	23
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KTUM	25
KTUM	26
KTUM	27
KTUM	28
KTUM	29
KTUM	30
KTUM	31
KTUM	32
KTUM	33

```

CALL VSUB(P,UDS,P)
CALL VMOV(UDS(4),VEC,3)
CALL VSUB(V,VEC,V)
RETURN
END
END OF KCOM (SUBROUTINE)
C
MUST BE INSERTED)
C
(I TO RUN PROGRAM,COMMON BLOCK DATA AT END OF THIS LISTING
C
START OF KTUM (SUBROUTINE)
SUBROUTINE KTUM(IX)
IF(IX.LE.0.OR.IX.GT.2) IX=1
X = PHI*X+G
CALL GET(XDS,VEC6,VEC1,VEC,VEC5)
CALL MSCL(0.0,VEC4,VEC4)
CALL MPYM(OD11,VEC6,VEC3,6,6,1)
CALL MPYM(OD13,VEC1,VEC4,6,3,1)
CALL VADD1(VEC3,VEC4,XDS,6,1)
CALL MPYM(OD33,VEC1,VEC3,3,3,1)
CALL MPYM(OD34,VEC,VEC4,3,3,1)
CALL VADD1(VEC3,VEC4,XDS,3,7)
CALL MPYM(OD44,VEC,VEC3,3,3,1)
CALL VSCL(0.0,VEC,VEC)
CALL VADD1(VEC3,VEC,XDS,3,11)
DX , GU
CALL MPYM(GD13,VEC5,VEC3,6,3,1)
CALL VADD1(VEC3,XDS,XDS,6,1)
CALL MPYM(GD33,VEC5,VEC3,3,3,1)
CALL VADD1(VEC3,XDS,XDS,3,7)
IF (IX.EQ.2) RETURN
C
COMPUTE POT
CALL MTRA(OD11,VEC12,6,6)
CALL MPYM(P11,VEC12,VEC13,6,6,6)
CALL MXMV(VEC13,P11,36)
CALL MPYM(P31,VEC12,VEC13,3,6,6)
CALL MXMV(VEC13,P31,18)
CALL MPYM(P41,VEC12,VEC13,3,6,3)
CALL MXMV(VEC13,P41,18)
CALL MTRA(OD13,VEC12,6,3)

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CALL MPYM(P13, VEC12, VEC13, 6, 3, 6)	KTUM	34
CALL MADD(P11, VEC13, P11, 6, 6)	KTUM	35
CALL MPYM(P33, VEC12, VEC13, 3, 3, 6)	KTUM	36
CALL ADDM (P31, VEC13, P31, 3, 3)	KTUM	37
CALL MPYM(P43, VEC12, VEC13, 3, 3, 6)	KTUM	38
CALL MADD(P41, VEC13, P41, 3, 6)	KTUM	39
CALL MTRA(OD33, VEC12, 3, 3)	KTUM	40
CALL MPYM(P13, VEC12, VEC13, 6, 3, 3)	KTUM	41
CALL MXMV(VEC13, P13, 18)	KTUM	42
CALL MTRT(P33, OD33, VEC13)	KTUM	43
CALL MXMV(VEC13, P33, 9)	KTUM	44
CALL MTRT(P43, OD33, VEC13)	KTUM	45
CALL MXMV(VEC13, P43, 9)	KTUM	46
CALL MPYM(P14, VEC12, VEC13, 6, 3, 3)	KTUM	47
CALL MADD(P13, VEC13, P13, 18)	KTUM	48
CALL MTRT(P34, OD34, VEC13)	KTUM	49
CALL MADD(P33, VEC13, 3, 3)	KTUM	50
CALL MTRT(P44, OD34, VEC13)	KTUM	51
CALL MADD(P43, VEC13, 3, 3)	KTUM	52
CALL MTRA(OD44, VEC12, 3, 3)	KTUM	53
CALL MPYM(P14, VEC12, VEC13, 6, 3, 6)	KTUM	54
CALL MXMV(VEC13, P14, 18)	KTUM	55
CALL MTRT(P34, OD44, VEC13)	KTUM	56
CALL MXMV(VEC13, P34, 9)	KTUM	57
CALL MTRT(P44, OD44, VEC13)	KTUM	58
CALL MXMV(VEC13, P44, 9)	KTUM	59
OPOT + R	KTUM	60
P11	KTUM	61
CALL MPYM(OD11, P11, VEC12, 6, 6, 6)	KTUM	62
CALL MPYM(OD13, P31, VEC13, 6, 3, 3)	KTUM	63
CALL MXMV(VEC12, P11, 36)	KTUM	64
CALL MADD(P11, VEC13, P11, 6, 6)	KTUM	65
P23	KTUM	66
CALL MPYM(OD11, P13, VEC12, 6, 6, 3)	KTUM	67
CALL MPYM(OD13, P33, VEC13, 6, 3, 3)	KTUM	68
CALL MXMV(VEC12, P13, 18)	KTUM	69
CALL MADD(P13, VEC13, P13, 6, 3)	KTUM	70
CALL MTRA(P13, P31, 6, 3)	KTUM	71
P14	KTUM	72

KTUM 73
KTUM 74
KTUM 75
KTUM 76
KTUM 77
KTUM 78
KTUM 79
KTUM 80
KTUM 81
KTUM 82
KTUM 83
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KTUM 85
KTUM 86
KTUM 87
KTUM 88
KTUM 89
KTUM 90
KTUM 91
KTUM 92
KTUM 93
KTUM 94
KTUM 95
KTUM 96
KTUM 97
KTUM 98
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KTUM 100
KTUM 101
KTUM 102
KTUM 103
KTUM 104
KTUM 105
KTUM 107
KTUM 108
KTUM 109
KTUM 110
KTUM 111
KTUM 112

CALL MPYM(OD11,P14,VEC12,6,6,3)
CALL MPYM(OD13,P34,VEC13,6,3,3)
CALL MXMV(VEC12,P14,18)
CALL MADD(P14,VEC13,P14,6,3)
CALL MTRA(P14,P41,6,3)
P33
CALL MTRN(OD33,P33,VEC12)
CALL MTRN(OD34,P43,VEC13)
CALL MADD(VEC12,VEC13,P33)
P34
CALL MTRN(OD33,P34,VEC12)
CALL MTRN(OD34,P44,VEC13)
CALL MADD(VEC12,VEC13,P34)
CALL MTRA(P34,P43,3,3)
P44
CALL MTRN(OD44,P44,VEC12)
CALL MXMV(VEC12,P44,9)
ORSA=ORUA*ORUA
PRSS P
CALL VSCL1(ORSA,P55,P55,1)
CALL MTRA (OURC,VEC1,2,2)
CALL MPYM (P66,VEC1,VEC2,2,2,2)
CALL MPYM (OURC,VEC2,P66,2,2,2)
IF (IRT.EQ.2) GO TO 105
CALL MTRA (OURE,VEC2,3,3)
CALL MPYM (P77,VEC2,VEC3,3,3,3)
CALL MPYM (OURE,VEC3,P77,3,3,3)
GO TO 106
105 CONTINUE
CALL MTRA (OREJ,VEC12,4,4)
CALL MPYM (P77,VEC12,VEC13,4,4,4)
CALL MPYM (OREJ,VEC13,P77,4,4,4)
106 CONTINUE
CALL MPYM(OD11,P15,VEC12,6,6,1)
CALL MPYM(OD13,P35,VEC13,6,3,1)
CALL ADDM(VEC12,VEC13,P15,6,1)
CALL MPYM(OD11,P16,VEC12,6,6,2)
CALL MPYM(OD13,P36,VEC13,6,3,2)
CALL ADDM(VFC12,VEC13,P16,6,2)

KTUM	113
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KTUM	147
KTUM	148
KTUM	149
KTUM	150

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CALL VSCL11OURA,P15,6)
CALL MTRA (P15,P51,6,1)
CALL MPYM(OD33,P35,VEC12,3,3,1)
CALL VSCL1OURA,VEC12,P35)
CALL MTRA(P35,P53,3,1)
CALL MPYM(OD33,P36,VEC12,3,3,2)
CALL MPYM(OD44,P46,VEC13,3,3,2)
CALL MTRA(ORUC,VEC1,2,2)
CALL MPYM(VEC12,VEC1,P36,3,2,2)
CALL MTRA(P36,P63,3,2)
CALL MPYM(VEC13,VEC1,P46,3,2,2)
CALL MTRA(P46,P64,3,2)
CALL MTRA(P36,P63,3,2)
CALL MPYM(ND44,P45,VEC2,3,3,1)
CALL VSCL1OURC,VEC2,P45)
CALL VMOV(P45,P54,3)
CALL MPYM(P16,VEC1,P16,6,2,2)
CALL MTRA(P16,P61,6,2)
IF (IRT.GT.1) GO TO 107
CALL MPYM(OD11,P17,VEC12,6,6,3)
CALL MPYM(OD13,P37,VEC13,6,6,3)
CALL ADDM(VFC12,VEC13,VEC14,6,3)
CALL MPYM(OD33,P37,VEC12,3,3,3)
CALL MPYM(OD44,P47,VEC13,3,3,3)
CALL MTRA(OURF,VEC2,3,3)
CALL MPYM(VEC14,VEC2,P17,6,3,3)
CALL MTRA(P17,P71,6,3)
CALL MPYM(VEC12,VEC2,P37,3,3,3)
CALL MTRA(P37,P73,3,3)
CALL MPYM(VEC13,VEC2,P47,3,3,3)
CALL MTRA(P47,P74,3,3)
GO TO 109
107 CONTINUE
CALL MPYM(OD11,P17,VEC12,6,6,4)
CALL MPYM(OD13,P37,VEC13,6,6,4)
CALL ADDM(VEC12,VEC13,VEC14,6,4)
CALL MPYM(OD33,P37,VEC12,3,3,4)
CALL MTRA(OREJ,VEC13,4,4)

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107

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CALL MPYM(VEC14,VEC13,P17,6,4,4)
CALL MTRA(P17,P71,6,4)
CALL MPYM(OD44,P47,VEC14,3,3,4)
CALL MPYM(VEC14,VEC13,P47,3,4,4)
CALL MPYM(VEC12,VEC13,P37,3,4,4)
CALL MTRA(P47,P74,3,4)
CALL MTRA(P37,P73,3,4)
CALL MTRA(OURC,VEC1,2,2)
CALL MPYM(P56,VEC1,VEC3,1,2,2)
CALL VSCL1(ORUA,VEC3,P56,2)
CALL VMUV(P56,P65,2)
IF (IRT.GT.1) GO TO 108
CONTINUE
109 CALL MTRA(OURC,VEC3,3,3)
CALL MPYM(P57,VEC3,VEC4,1,3,3)
CALL VSCL1(ORUA,VEC4,P57)
CALL VMOV(P57,P75,3)
CALL MPYM(P67,VEC3,VEC4,2,3,3)
CALL MPYM(OURC,VEC4,P67,2,2,3)
CALL MTRA(P67,P76,2,3)
CONTINUE
108 CALL MTRA(OURC,VEC12,4,4)
CALL MPYM(P57,VEC12,VEC13,1,4,4)
CALL VSCL1(ORUA,VEC13,P57,4,1)
CALL VMOV (P57,P75,4)
CALL MPYM(P67,VEC12,VEC13,2,4,4)
CALL MPYM(OURC,VEC13,P67,2,2,4)
CALL MTRA(P67,P76,2,4)
C ADD R
CALL MPVC(P11,R,M,1)
CALL MPVC(P33,R,4,7)
CALL MPVC(P44,R,4,10)
CALL MPVC(P55,R,2,13)
CALL MPVC(P66,R,3,14)
CALL MPVC(P77,R,5,16)
RETURN
C END OF KTUM (SUBROUTINE)

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KTUM 151
KTUM 152
KTUM 153
KTUM 154
KTUM 155
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KTUM 186
KTUM 187

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33	KFIM
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38	KFIM
39	KFIM

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C
C      START OF KFIM (SUBROUTINE)
      ENTRY KFIM
      DO 300 J = 1,6
      I1 = 1
      IF (DDMS(I,J,1).EQ.0.0) GO TO 300
      GET. YD,YR,CD,CR AND DELTA Y
      DO 301 I=2,6
      DMZ(I1)= DDMS(I,J,1)
      301 I1=I1+1
      GET THE MEASUREMENT MATRIX (M,N,G Z)
      K= 1
      DO 302 I=1,50
      BBDM(I)= 0.0
      DADM(I)= 0.0
      BKDM(I)= 0.0
      302 CONTINUE
      N1=1
      DO 304 I=7,50
      DNS(K) = DDMS(I,J,2)
      HM(K) = DDMS(I,J,1)
      DZS(K)= DDMS(I,J,3)
      K=K+1
      304
      COMPUTE (MT AND YDM)
      I=1
      FTA=0.0
      QRN=0.
      URM=0.
      QDRM=0.
      CALL GET (HM,VEC6,VEC1,VEC,VEC5)
      X11'=VEC6,X1'3=VEC1,X1'4=VEC,U1'3=VEC5
      CALL VSC1(0.0,VEC12,VEC12,36,0)
      CALL VSC1(0.0,VEC13,VEC13,36,0)
      CALL MPYM(P11,VEC6,VEC12,6,6,1)
      CALL MPYM(P13,VEC1,VEC13,6,3,1)
      CALL VADD1(VEC12,VEC13,VEC12,6,1)
      CALL MPYM(P14,VEC,VEC13,6,3,1)
      CALL VADD1(VEC12,VEC13,VEC12,6,1)
      CALL MPYM(P31,VEC6,VEC13,6,3,1)

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CALL VADD1(VEC12,VEC13,VEC12,3,7)
 CALL MPYM(P33,VEC1,VEC11,3,3,1)
 CALL VADD1(VEC12,VEC11,VEC12,3,7)
 CALL MPYM(P34,VEC,VEC13,3,3,1)
 CALL VADD1(VEC1,VEC13,VEC12,3,7)
 CALL MPYM(P41,VEC6,VEC13,6,3,1)
 CALL VADD1(VEC12,VEC13,VEC12,3,10)
 CALL MPYM(P43,VEC1,VEC13,3,3,1)
 CALL MPYM(P44,VEC,VEC11,3,3,1)
 CALL VADD1(VEC12,VEC11,VEC12,3,10)
 CALL MPYM(HM,VEC12,VFC13,1,12,1)
 ODM = VEC13(1)
 CALL MPYM(HM,DZS,VEC13,1,12,1)
 ODM = WDS-(2.0*VEC13(1))+ DMZ(3)+QDM
 CALL MPYM(HM,HM,VEC13,1,12,1)
 UDM = VEC13(1)
 CALL VSUB1(VEC12,DZS,88DM,12,1)
 CALL GET(RM,VEC,VFC1,VEC2,VEC3)
 ALT=VEC(1),CLOCK=VEC(1,2),EMITTER=VEC2(1,2,--,4) MEASUREMENTS
 CLALB=VEC(1)+VEC(1)
 CALL VSCL1(10,VEC12,VEC12,36,1)
 CALL VSCL1(VEC13,VEC13,36,1)
 CALL MPYM(P66,VEC1,VEC4,2,2,1)
 CALL VADD1(VEC12,VEC4,VEC12,2,2)
 CALL VSCL1(CLALB,P55,VEC12,1,1)
 CALL MPYM(P77,VEC2,VEC4,4,4,1)
 CALL VADD1(VEC12,VEC4,VEC12,4,3)
 CALL MPYM(RM,VEC12,VEC13,1,7,1)
 JNM=VFC13(1)
 CALL MPYM(RM,DRZ,VEC13,1,7,1)
 ORM=WRM-(2.0*VEC13(1))+DMZ(4)+QRM)
 CALL VSUB1(VEC12,DRZ,88RM,12,1)
 CALL VSCL1(10,VEC12,VEC12,36,1)
 CALL VSCL1(10,VEC13,VEC13,36,1)
 CALL VSCL1(CLALB,P15,VEC12,6,1)
 CALL MPYM(P16,VEC1,VEC4,6,2,1)
 CALL VADD1(VEC12,VEC4,VEC12,6,1)
 CALL MPYM(P17,VEC2,VFC4,6,4,1)
 CALL VADD1(VEC12,VEC4,VEC12,6,1)

C

CALL VSCL1(CLAB,P35,VEC12,3,7)	KFIM	79
CALL MPYM(P36,VEC1,VEC4,3,2,1)	KFIM	80
CALL VADD1(VEC12,VEC4,VEC12,3,7)	KFIM	81
CALL MPYM(P37,VEC2,VEC4,3,4,1)	KFIM	82
CALL VADD1(VEC12,VEC4,VEC12,3,7)	KFIM	83
CALL VSCL1(CLAB,P45,VEC12,3,10)	KFIM	84
CALL MPYM(P46,VEC1,VEC4,3,2,1)	KFIM	85
CALL VADD1(VEC12,VEC4,VEC12,3,10)	KFIM	86
CALL MPYM(P47,VEC2,VEC4,3,4,1)	KFIM	87
CALL ADD1(VEC12,VEC4,VEC12,3,10)	KFIM	88
CALL MPYM(P56,VEC1,VEC4,1,2,1)	KFIM	89
CALL VADD1(VEC12,VEC4,VEC12,1,13)	KFIM	90
CALL MPYM(P57,VEC2,VEC4,1,4,1)	KFIM	91
CALL VADD1(VEC12,VEC4,VEC12,1,13)	KFIM	92
CALL MPYM(P67,VEC2,VEC4,2,4,1)	KFIM	93
CALL VADD1(VEC12,VEC4,VEC12,2,14)	KFIM	94
CALL MPYM(HM,VEC12,VEC13,1,12,1)	KFIM	95
QDRM=VEC13(1)*2.	KFIM	96
CALL MPYM(RM,RM,VEC13,1,1,1)	KFIM	97
URN=VEC13(1)	KFIM	98
CALL VADD1(XRS,URS,VEC13,7,1)	KFIM	99
CALL MPYM(RM,VEC13,VEC14,1,7,1)	KFIM	100
YRMP=VEC14(1)+DMZ(2)	KFIM	101
CALL VMJ/1(VEC12,BORM,12,1)	KFIM	102
CALL VADD1(XDS,CCT,VEC13,12,1)	KFIM	103
CALL MPYM(HM,VEC13,VEC12,1,12,1)	KFIM	104
YDMP=VEC12(1)	KFIM	105
CALL MPYM (DNS,UDDS,VEC12,1,12,1)	KFIM	106
YDMP = (VEC12(1)-YDMP)+DMZ(1)	KFIM	107
YDMP = YDMP-YRMP	KFIM	108
QR = QDM+QRM+2.0*QDRM	KFIM	109
UM = UDM+URN	KFIM	110
OB1= 1.0/QB	KFIM	111
UD1= 1.0/UDM	KFIM	112
CALL VADD1(BBDM,BORM,VEC12,12,1)	KFIM	113
CALL VSCL1(QB1,VEC12,BKOM,12,1)	KFIM	114
CALL VSCL1(UD1,HM,VEC12,12,1)	KFIM	115
CALL VSUB1(BKOM,VEC12,OBDM,12,1)	KFIM	116
CALL VSCL1(ETA,OBDM,VEC12,12,1)	KFIM	117

CALL VSUB1(BKOM,VEC12,VEC13,12,1)
 CALL VSCL1(DYMP,VEC13,VEC12,12,1)
 CALL VADD1(XDS,VEC12,XDS,12,1)
 CALL VSCL1(O,VEC13,VEC13,36)
 CALL VSCL1(O,OBROM,OBROM,37)
 CALL MTRA(P15,VEC12,6,1)
 CALL GET(HM,VEC6,VEC1,VEC,VEC3)
 CALL MTRA(P15,VEC12,6,1)
 CALL MPYM(VEC12,VEC6,VEC13,1,6,1)
 CALL VADD1(VEC13,OBROM,OBROM,1,1)
 CALL MTRA(P16,VEC12,6,2)
 CALL MPYM(VEC12,VEC6,VEC13,1,2,1)
 CALL VADD1(OBROM,VEC13,OBROM,2,2)
 CALL MTRA(P17,VEC12,6,4)
 CALL MPYM(VEC12,VEC6,VEC13,4,6,1)
 CALL VADD1(OBROM,VEC13,OBROM,4,4)
 CALL VADD1(OBROM,OBROM,VEC13,7,1)
 CALL VSCL1(OB1,VEC13,BKRM,7,1)
 CALL VSCL1(UD1,RM,VEC12,7,1)
 CALL VSUB1(BKRM,VEC12,OBROM,7,1)
 CALL VSCL1(ETA,OBROM,VEC12,7,1)
 CALL VSUB1(BKRM,VEC12,VEC13,7,1)
 CALL VSCL1(DYMP,VEC13,VEC12,7,1)
 CALL VADD1(RM,VEC12,XRS,7,1)
 CALL VSCL1(OB,BKRM,BKRM,7,1)
 CALL VSCL1(ETB,OBROM,OBROM,7,1)
 CALL GET(BKRM,VEC,VEC1,VEC2,VEC3)
 CALL GET(OBROM,VEC4,VEC5,VEC6,VEC7)
 QALT=VEC(1)-VEC(4)*QB
 CALL VSUB1(P55,QALT,P55,1,1)
 CALL VCXR(VEC1,VEC1,VEC12,2,2)
 CALL VCXR(VEC5,VEC5,VEC13,2,2)
 CALL SUBM(VEC12,VEC13,VEC14,2,2)
 CALL SUBM(P66,VEC14,P66,2,2)
 CALL VCXR(VEC2,VEC2,VEC12,4,4)
 CALL VCXR(VECL,VEC6,VEC13,4,4)
 CALL SUBM(VEC12,VEC13,VEC14,4,4)
 CALL SUBM(P77,VEC14,P77,4,4)
 CALL GET(RKOM,VEC4,VEC5,VEC6,VEC7)

KFIM 118
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OALT=VEC(1)
 CALL VSCL1(QALT,VEC4,VEC12,6,1)
 CALL VSUB1(P15,VEC12,P15,6,1)
 CALL MTRA(P15,P51,6,1)
 CALL VCXR(VEC4,VEC1,VEC12,6,2)
 CALL SUBM(P16,VEC12,P16,6,2)
 CALL MTRA(P16,P61,6,2)
 CALL VCXR(VEC4,VEC2,VEC12,6,4)
 CALL SUBM(P17,VEC12,P17,6,4)
 CALL MTRA(P17,P71,6,4)
 CALL VSCL1(QALT,VEC5,VEC12,3,1)
 CALL VSUB1(P35,VEC12,P35,3,1)
 CALL MTRA(P35,P53,3,1)
 CALL VCXR(VEC5,VEC1,VEC12,3,2)
 CALL SUBM(P36,VEC12,P36,3,2)
 CALL MTRA(P36,P63,3,2)
 CALL VCXR(VEC5,VEC2,VEC12,3,4)
 CALL SUBM(P37,VEC12,P37,3,4)
 CALL MTRA(P37,P73,3,4)
 CALL VSCL1(QALT,VEC6,VEC12,3,1)
 CALL VSUB1(P45,VEC12,P45,3,1)
 CALL MTRA(P45,P54,3,1)
 CALL VCXR(VEC6,VEC1,VEC12,3,2)
 CALL SUBM(P46,VEC12,P46,3,2)
 CALL MTRA(P46,P64,3,2)
 CALL VCXR(VEC6,VEC2,VEC12,3,4)
 CALL SUBM(P47,VEC12,P47,3,4)
 CALL MTRA(P47,P74,3,4)
 CALL VSCL1(QALT,P56,VEC12,2,1)
 CALL VSUB1(P56,VEC12,P56,2,1)
 CALL MTRA(P56,P65,2,1)
 CALL VSCL1(QALT,P57,VEC12,4,1)
 CALL VSUB1(P57,VEC12,P57,4,1)
 CALL MTRA(P57,P75,4,1)
 CALL VCXR(VEC2,VEC2,VEC12,2,4)
 CALL VSUB1(P67,VEC12,P67,2,4)
 CALL MTRA(P67,P76,2,4)
 CALL VSCL1(Q0,SKDM,8KDM,12,1)
 ETB = ETA+ETA

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 KFIM 194
 KFIM 195

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CALL VSCL11ET8,DBDM,DBDM,12,1)
CALL GET18KDM,VFC6,VFC1,VFC,VECS)
CALL VCXR(VEC6,VEC6,VEC12,6,6)
CALL GET18BDM,VEC7,VEC8,VEC9,VEC10)
CALL VCXR(VEC7,VEC7,VEC13,6,6)
CALL SUBM(VEC12,VEC13,VEC14,6,6)
CALL SUBM(P11,VEC14,P11,6,6)
CALL VCXR(VEC6,VEC1,VEC12,6,3)
CALL VCXR(VEC7,VEC8,VEC13,6,3)
CALL SUBM(VEC12,VEC13,VEC14,6,3)
CALL SUBM(P13,VEC14,P13,6,3)
CALL MTRA(P13,P31,6,3)
CALL VCXR(VEC6,VEC,VEC12,6,3)
CALL VCXR(VEC7,VEC9,VEC13,6,3)
CALL SUBM(VEC12,VEC13,VEC14,6,3)
CALL SUBM(P14,VEC14,P14,6,3)
CALL MTRA(P14,P41,6,3)
CALL VCXR(VEC1,VEC1,VEC12,3,3)
CALL VCXR(VEC8,VEC8,VEC13,3,3)
CALL SUBM(VEC12,VEC13,VEC14,3,3)
CALL SUBM(P33,VEC14,P33,3,3)
CALL VCXR(VEC1,VEC,VEC12,3,3)
CALL VCXR(VEC8,VEC9,VEC13,3,3)
CALL SUBM(VEC12,VEC13,VEC14,3,3)
CALL SUBM(P34,VEC14,P34,3,3)
CALL MTRA(P34,P43,3,3)
CALL VCXR(VEC,VEC,VFC12,3,3)
CALL VCXR(VEC9,VEC9,VEC13,3,3)
CALL SUBM(VEC12,VEC13,VEC14,3,3)
CALL SUBM(P44,VEC14,P44,3,3)

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300

CONTINUE

RETURN

END OF KFIM (SUBROUTINE)

START OF KMCM (SUBROUTINE)

ENTRY KMCM

RETURN

END OF KMCM (SUBROUTINE)

KFIM	196
KFIM	197
KFIM	198
KFIM	199
KFIM	200
KFIM	201
KFIM	202
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KFIM	215
KFIM	216
KFIM	217
KFIM	218
KFIM	219
KFIM	220
KFIM	221
KFIM	222
KFIM	223
KFIM	224
KFIM	225
KFIM	226
KFIM	227
KFIM	228
KMCM	1
KMCM	2
KMCM	3
KMCM	4
KMCM	5

1	KMOM
2	KMOM
3	KMOM
4	KMOM
5	KMOM
1	KFCW
2	KFCW
3	KFCW
4	KFCW
5	KFCW
6	KFCW
7	KFCW
8	KFCW
9	KFCW
10	KFCW
11	KFCW
12	KFCW
13	KFCW
14	KFCW
15	KFCW
16	KFCW
17	KFCW
18	KFCW
19	KFCW
20	KFCW
21	KFCW
22	KFCW
23	KFCW
24	KFCW
25	KFCW
26	KFCW
27	KFCW
28	KFCW
29	KFCW
30	KFCW
31	KFCW
32	KFCW
33	KFCW

C	START OF KMOM (SUBROUTINE)
C	ENTRY KMOM
	RETURN
C	END OF KMOM (SUBROUTINE)
C	START OF KFCW (SUBROUTINE)
C	
	ENTRY KFCW
	CALL VSCL1(0.0,VEC12,VEC12,36,1)
	CALL MXMV (TSM,VEC12,9)
	CALL VSCL1(1.0,TSM,VEC12,9,28)
	CALL ARRAY (VEC12,VEC13,1)
	VEC13 = (TSM P) 6X6
C	CALL MPYM (VEC13,XDS,VEC12,6,6,1)
	CALL MXMV (VEC12,XDS,6)
	CALL MPYM (VEC13,UDS,VEC12,6,6,1)
	CALL MXMV (VEC12,UDS,6)
	CALL MPYM (VEC13,P13,VEC12,6,6,3)
	CALL MXMV (VEC12,P13,18)
	CALL MPYM (VEC13,P14,VEC12,6,6,3)
	CALL MXMV (VEC12,P14,18)
	CALL MXMV (P14,P41,18)
	CALL MXMV (P13,P31,18)
	CALL MPYM (VEC13,P15,VEC12,6,6,1)
	CALL MXMV (VEC12,P15,6)
	CALL MXMV (VEC12,P51,6)
	CALL MPYM (VEC13,P16,VEC12,6,6,2)
	CALL MXMV (VEC12,P16,12)
	CALL MXMV (VEC12,P61,12)
	CALL MTRA (VEC13,VEC12,6,6)
C	VEC12 = (TSM P T) 6X6
	CALL MPYM (P35,VEC12,VEC14,3,3,1)
	CALL MXMV (VEC14,P35,3)
	CALL MXMV (VEC14,P53,3)
	CALL MPYM (P36,VEC12,VEC14,3,3,2)
	CALL MXMV (VEC14,P36,6)
	CALL MXMV (VEC14,P63,6)
	CALL MPYM (P37,VEC12,VEC14,3,3,4)

34 KFCW
 35 KFCW
 36 KFCW
 37 KFCW
 38 KFCW
 39 KFCW
 40 KFCW
 41 KFCW
 42 KFCW
 43 KFCW
 44 KFCW
 45 KFCW
 46 KFCW
 47 KFCW
 48 KFCW
 49 KFCW
 50 KFCW
 51 KFCW
 52 KFCW
 1 KMRM
 2 KMRM
 3 KMRM
 4 KMRM
 5 KMRM
 6 KMRM
 7 KMRM
 8 KMRM
 9 KMRM
 10 KMRM
 11 KMRM
 12 KMRM
 13 KMRM
 14 KMRM
 15 KMRM
 16 KMRM
 17 KMRM
 18 KMRM
 19 KMRM
 20 KMRM

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CALL MXMV (VEC14,P37,12)
CALL MXMV (VEC14,P73,12)
CALL MPYM (P45,VEC12,VEC14,3,3,1)
CALL MXMV (VFC14,P45,3)
CALL MXMV (VEC14,P54,3)
CALL MPYM (P46,VEC12,VEC14,3,3,2)
CALL MXMV (VEC14,P46,6)
CALL MXMV (VEC14,P64,6)
CALL MPYM (P47,VEC12,VEC14,3,3,4)
CALL MXMV (VEC14,P47,12)
CALL MXMV (VEC14,P74,12)
CALL MPYM (P11,VEC12,VEC14,6,6,6)
CALL MPYM (VEC13,VEC14,P11,6,6,6)
CALL MPYM (P17,VEC12,VEC14,6,6,4)
CALL MPYM (VEC13,VEC14,P17,6,6,4)
CALL MXMV (P17,P71,24)
KFFN = 2
RETURN
END OF KFCW (SUBROUTINE)

C
C
C
START OF KMRM (SUBROUTINE)
ENTRY KMRM
RETURN
END
END OF KMRM (SUBROUTINE)
SUBROUTINE POI(A,D,B,C,F)
DIMENSION A(1),D(1),B(1),A1(4),A2(4),A3(4)
      ENTRY
      VECTOR A CONTAIN G
      VECTOR D CONTAIN DELTA V
      VECTOR B CONTAIN DELTA P
      VECTOR C CONTAIN TIME
      VECTOR F CONTAIN TOTAL V
      DO 11 I = 1,3
        A1(I) = A(I)
        A2(I) = D(I)
        A3(I) = B(I)
      CONTINUE
      DO 12 I = 1,3

```

11

12	A(I) = A3(I) - A1(I)*C	KMRM	21
	D(I) = A2(I) - (.5*A1(I)*C*C) - E*C	KMRM	22
	B(I) = (-0.16666 *A1(I)*C*C)	KMRM	23
	CONTINUE	KMRM	24
	RETURN	KMRM	25
	END	KMRM	26
	SUBROUTINE GET(E,A,B,C,D)	KMRM	27
	DIMENSION A(1),B(1),C(1),D(1)	KMRM	28
	K=1	KMRM	29
	DO 102 I=1,6	KMRM	30
	A(K)=E(I)	KMRM	31
	IF (I.GT.3) GO TO 102	KMRM	32
	B(K)=E(I+6)	KMRM	33
	C(K)=E(I+9)	KMRM	34
	D(K)=E(I+6)	KMRM	35
	K=K+1	KMRM	36
102	CONTINUE	KMRM	37
	RETURN	KMRM	38
	END	KMRM	39
	SUBROUTINE ARR(A,B,N)	KMRM	40
	DIMENSION A(1,1),B(1)	KMRM	41
	K=1	KMRM	42
	DO 10 J=1,3	KMRM	43
	DO 11 I=1,3	KMRM	44
	A(I,J)=B(K)	KMRM	45
	A(I+3,J)=B(K+9)	KMRM	46
	K=K+1	KMRM	47
11	CONTINUE	KMRM	48
	K=K+3	KMRM	49
10	CONTINUE	KMRM	50
	GO TO (12,13),N	KMRM	51
C	N=1 IS 6*6,	KMRM	52
13	CONTINUE	KMRM	53
	RETURN	KMRM	54
12	CONTINUE	KMRM	55
	K=19	KMRM	56
	DO 14 J=4,6	KMRM	57
	DO 15 I=1,3	KMRM	58
	A(I,J)=B(K)	KMRM	59

	A(I+3,J)=B(K+9)	KMRM	60
	K=K+1	KMRM	61
15	CONTINUE	KMRM	62
	K=K+3	KMRM	63
14	CONTINUE	KMRM	64
	RETURN	KMRM	65
	FND	KMRM	66
C	END OF KALMAN SUBROUTINE GROUP	KMRM	67
C		SPCL	1
C	SPECIAL MODULE GROUP	SPCL	2
C	START OF SUBROUTINE SPECIAL	SPCL	3
C	SUBROUTINE SPCl	SPCL	4
C	(TO RUN PROGRAM,COMMON BLOCK DATA AT END OF THIS LISTING	SPCL	5
C	MUST BE INSERTED)	SPCL	6
	DIMENSION PRNT(10)	SPCL	7
	LINE=50	SPCL	8
	CALL PAGE (LINE,DRMM,1,2)	SPCL	9
	DO 20 I=1,10	SPCL	10
	PRNT(I)=O.	SPCL	11
20	CONTINUE	SPCL	12
	RETURN	SPCL	13
C		OUTM	1
C	START OF OUTM (SUBROUTINE)	OUTM	2
	ENTRY OUTM	OUTM	3
	RETURN	OUTM	141
	END	OUTM	142
C	END OF OUTM (SUBROUTINE)	OUTM	143
C	FND OF SUBROUTINE SPECIAL	OUTM	144
C		SUBS	1
C	START OF COMMON SUBROUTINE GROUP	SUBS	2
C	MATRIX OPERATIONS 1	SUBS	3
C	SUBROUTINE ADDM,SUBM,MPYM AND TRANSPOSE MATRIX (GENERAL)	SUBS	4
C		SUBS	5
C	CALLING SEQUENCE	SUBS	6
C	CALL ADDM (A,B,R,N,M)	SUBS	7
C	CALL SUBM (A,B,R,N,M)	SUBS	8
C	CALL MPYM (A,R,P,N,M,L)	SUBS	9
C	CALL MTRA (A,P,N,M)	SUBS	10

KMRM	KMRM	KMRM	KMRM	KMRM	KMRM	KMRM	KMRM	KMRM	SPCL	SPCL	SPCL	SPCL	SPCL	SPCL	SPCL	SPCL	SPCL	SPCL	SPCL	OUTM	OUTM	OUTM		OUTM	OUTM	OUTM	OUTM	SUBS	SUBS	SUBS	SUBS	SUBS	SUBS	SUBS	SUBS	SUBS	SUBS	
60	61	62	63	64	65	66	67	1	2	3	4	5	6	7	8	9	10	11	12	13	1	2	3		141	142	143	144	1	2	3	4	5	6	7	8	9	10

```

C
C
      M = NO.CCLS IN A AND ROWS IN B
      L = NO.COLS IN B

      SUBROUTINE MPYM (A,B,R,N,M,L)
      DIMENSION A(L),B(L),R(L)
      IR = 0
      IK = -M
      DO 10 K=1,L
      IK = IK+M
      DO 10 J=1,N
      IR = IR+1
      JI = J-N
      IB = IK
      R(IR) = G.
      DO 10 I=1,M
      JI = JI+N
      IB = IB+1
      IF (A(JI).EQ.0.0.OR.B(IB).EQ.0.0) GO TO 10
      R(IR) = R(IR) + A(JI)* B(IB)
      CONTINUE
      RETURN
      ENTRY ADDM (A,B,R,N,M)
      K = 0
      GO TO 11
      ENTRY SUBM (A,B,R,N,M)
      K = 1
      NM = N*M
      DO 12 I=1,NM
      IF (K) 13,13,14
      R(I) = A(I)+B(I)
      GO TO 12
      R(I) = A(I)-B(I)
      CONTINUE
      RETURN
      ENTRY MTRA (A,R,N,M)
      IR = 0
      DO 15 I=1,N
      IJ = I-N
      DO 15 J=1,M

```

```

SUBS 11
SUBS 12
SUBS 13
SUBS 14
SUBS 15
SUBS 16
SUBS 17
SUBS 18
SUBS 19
SUBS 20
SUBS 21
SUBS 22
SUBS 23
SUBS 24
SUBS 25
SUBS 26
SUBS 27
SUBS 28
SUBS 29
SUBS 30
SUBS 31
SUBS 32
SUBS 33
SUBS 34
SUBS 35
SUBS 36
SUBS 37
SUBS 38
SUBS 39
SUBS 40
SUBS 41
SUBS 42
SUBS 43
SUBS 44
SUBS 45
SUBS 46
SUBS 47
SUBS 48

```


9	SUM(I) = SUM(I)/SCL	SUBS	88
10	SUM(I) = QATAND(SQRT(SUM(I)*SUM(3)-SUM(2)*SUM(2)),SUM(2))	SUBS	89
	GO TO 18	SUBS	90
	ENTRY FNORM(Z)	SUBS	91
	II = 3	SUBS	92
	GO TO 11	SUBS	93
	ENTRY VNORM (Z,W)	SUBS	94
	II = 4	SUBS	95
11	J2 = 1	SUBS	96
	DO 12 I=1,3	SUBS	97
12	A(I) = Z(I)	SUBS	98
	GO TO 15	SUBS	99
13	SUM(I) = SORT(SUM(I))	SUBS	100
	IF (II.LE.3) GO TO 18	SUBS	101
	DO 14 I=1,3	SUBS	102
14	W(I) = A(I)/SUM(I)	SUBS	103
	GO TO 18	SUBS	104
15	I = 1	SUBS	105
	J1 = 1	SUBS	106
16	SUM(I) = 0.	SUBS	107
	DO 17 J = 1,3	SUBS	108
	SUM(I) = A(J1)*A(J2)+SUM(I)	SUBS	109
	J1 = J1+1	SUBS	110
17	J2 = J2+1	SUBS	111
	GO TO (18,5,13,13),II	SUBS	112
18	DOT = SUM(I)	SUBS	113
	RETURN	SUBS	114
	END	SUBS	115
C	VECTOR OPERATION 2	SUBS	116
C	SUBROUTINE CROSS PRODUCT OF VECTORS; SUM,DIFF,ETC.	SUBS	117
C	(3X1 OR 1X3 VECTORS)	SUBS	118
C	CALLING SEQUENCE	SUBS	119
C	CALL VCROS (A,B,C)	SUBS	120
C	CALL VADD (A,B,C)	SUBS	121
C	CALL VSUB (A,B,C)	SUBS	122
C	CALL VSCL (N,A,C)	SUBS	123
C	CALL VNCR (A,B,C)	SUBS	124
C	CALL VCXR (A,B,C)	SUBS	125
C	CALL VRXC (A,B,C)	SUBS	126

WHERE A = 1-ST VECTOR
B = 2-ND VECTOR
C = RESULTANT VECTOR
N = SCALAR OR NO.ELEMENTS IN VECTOR

C	CALL VMOV (A,C,N)	SUBS	127
C		SUBS	128
C		SUBS	129
	SUBROUTINE VCROS(X,Y,Z,N,M)	SUBS	130
	DIMENSION X(1),Y(1),Z(1)	SUBS	131
	NP = 1	SUBS	132
	GO TO 10	SUBS	133
	ENTRY VADD (X,Y,Z)	SUBS	134
	DO 20 I = 1,3	SUBS	135
20	Z(I) = X(I) + Y(I)	SUBS	136
	GO TO 13	SUBS	137
	ENTRY VSUB (X,Y,Z)	SUBS	138
	DO 21 I = 1,3	SUBS	139
21	Z(I) = X(I) - Y(I)	SUBS	140
	GO TO 13	SUBS	141
	ENTRY VMCR (X,Y,Z)	SUBS	142
	NP = 2	SUBS	143
10	Z(1) = (X(2)*Y(3))-(X(3)*Y(2))	SUBS	144
	Z(2) = (X(3)*Y(1))-(X(1)*Y(3))	SUBS	145
	Z(3) = (X(1)*Y(2))-(X(2)*Y(1))	SUBS	146
	AB = SQRT (Z(1)**2+Z(2)**2+Z(3)**2)	SUBS	147
	GO TO (13,14,15),NP	SUBS	148
14	DO 23 I = 1,3	SUBS	149
23	Z(I) = Z(I)/AB	SUBS	150
	GO TO 13	SUBS	151
15	CONTINUE	SUBS	152
	ENTRY VCAP (X,Y,Z,N,M)	SUBS	153
	IN = 1	SUBS	154
	DO 25 J=1,N	SUBS	155
	DO 26 I=1,M	SUBS	156
	Z(IN) = X(J)*Y(I)	SUBS	157
26	IN = IN+1	SUBS	158
25	CONTINUE	SUBS	159
	GO TO 13	SUBS	160
	ENTRY VRXC (X,Y,Z)	SUBS	161
	Z(1) = 0	SUBS	162
	DO 27 I = 1,3	SUBS	163
27	Z(1) = X(I) + Y(I) + Z(1)	SUBS	164
		SUBS	165

GO TO 13	SUBS	166
CONTINUE	SUBS	167
RETURN	SUBS	168
ENTRY VADD1(X,Y,Z,N,M)	SUBS	169
IF (M.EQ.0) M=1	SUBS	170
M1=M	SUBS	171
DO 16 I=1,N	SUBS	172
Z(M1)=X(I)+Y(I)	SUBS	173
M1=M1+1	SUBS	174
CONTINUE	SUBS	175
RETURN	SUBS	176
ENTRY VSUB1(X,Y,Z,N,M)	SUBS	177
IF (M.EQ.0) M=1	SUBS	178
M1=M	SUBS	179
DO 17 I=1,N	SUBS	180
Z(M1)=X(I)-Y(I)	SUBS	181
M1=M1+1	SUBS	182
CONTINUE	SUBS	183
RETURN	SUBS	184
END	SUBS	185
MATRIX OPERATIONS 2	SUBS	186
	SUBS	187
	SUBS	188
SUBROUTINE STRN,GTSN,GTF	SUBS	189
GENERATES THE 3X3 TRANSFORMATION MATRIX CORRESPONDING TO A	SUBS	190
ROTATION ABOUT A LINE OR A SEQUENCE OF ROT. ABOUT COOR. AXES	SUBS	191
CALLING SEQUENCE	SUBS	192
WHERE ALL OPERATION ARE 3X3,3X1 OR(1X3)	SUBS	193
T = MATRIX RESULT. (3X3)	SUBS	194
N = ROTATION AXIS	SUBS	195
M = NUMBER OF ROTATION	SUBS	196
SA,CA = SINE,COSINE	SUBS	197
A = ANGLE CF ROTATION (RAD.) (3)	SUBS	198
	SUBS	199
SUBROUTINE GTRN (T,N,A,M)	SUBS	200
COMMON ST(9),WT(9)	SUBS	201
DIMENSION A(10),N(10),T(9),NN(4),NS(22),CA(10),SA(10)	SUBS	202
DATA NN/6,7,2,3/,NS/5,6,4,8,9,7,2,3,1,5,6,4,5,9,7,8,3,1,2,6,4,5/,	SUBS	203
1 MTEST,TTEST/10,5.E-8/	SUBS	204
1 ASSIGN 6 TO N1		
GO TO 2		
ENTRY GTSN(T,N,SA,CA,M)		

```

2      ASSIGN 7 TO N1
      MG = 1
      MS = 1
      ASSIGN 9 TO N2
      IF (N(1).EQ.0) GO TO 5
      DO 3 I=1,9
      ST(I) = 0.
      DO 4 I = 1,9,4
      ST(I) = 1.
      MG = M
      ASSIGN 13 TO N2
      DO 15 I=1,MG
      GO TO N1,(6,7)
      WT(4) = A(I)
      C = COS(WT(4))
      S = SIN(WT(4))
      GO TO 8
      C = CA(I)
      S = SA(I)
      GO TO N2,(9,13)
      CALL VNORM(M,WT)
      L = 1
      WT(4)=1.0-C
      DO 10 J=1,3
      WT(5) = WT(4)*WT(J)
      DO 10 K=1,3
      ST(L) = WT(5)*WT(K)
      L = L+1
      DO 11 J=1,9,4
      ST(J)=ST(J)+C
      DO 12 J=1,3
      K = NN(J)
      ST(K) = -WT(J)*S + ST(K)
      ST(L) = WT(J)*S + ST(L)
      GO TO 15
      J = IAES(N(I))+1
      IF (N(I).LT.0) S=-S
      IF (J.GT.3) J=1
      K = J+1

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SUBS 205
SUBS 206
SUBS 207
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SUBS 240
SUBS 241
SUBS 242
SUBS 243

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IF (K.GT.3) K=1	SUBS	244
DO 14 L=1,3	SUBS	245
WT(4) = ST(J)	SUBS	246
ST(J) = C*WT(4)+S*ST(K)	SUBS	247
ST(K) = -S*WT(4)+C*ST(K)	SUBS	248
J = J+3	SUBS	249
K = K+3	SUBS	250
CONTINUE	SUBS	251
IF (MG.GT.MTEST) GO TO 18	SUBS	252
DO 16 I=1,9	SUBS	253
T(I) = ST(I)	SUBS	254
RETURN	SUBS	255
ENTRY STRN (T,IS)	SUBS	256
MS = IS	SUBS	257
DO 17 I=1,9	SUBS	258
ST(I) = T(I)	SUBS	259
IF (MS.EQ.0) GO TO 21	SUBS	260
DO 20 I=1,MS	SUBS	261
DO 19 J=1,9	SUBS	262
K = NS(J+0)	SUBS	263
L = NS(J+10)	SUBS	264
KK = NS(J+13)	SUBS	265
LL = NS(J+3)	SUBS	266
WT(J) = ST(K)*ST(KK)-ST(L)*ST(LL)	SUBS	267
WM = 1.0/DOOT(ST,WT)	SUBS	268
DO 20 J=1,9	SUBS	269
ST (J) = (WT(J)*WM+ST(J))*0.5	SUBS	270
CONTINUE	SUBS	271
DO 22 J = 1,9	SUBS	272
IF (ABS(ST(J)).LE.TTEST) ST(J)=0.0	SUBS	273
T(J) = ST(J)	SUBS	274
RETURN	SUBS	275
END	SUBS	276
MATRIX OPERATION 3	SUBT	1
SUBROUTINE MTRN,MTRT,VTRN,VTRT,WCROS,MXMV,MGID,MSCL	SUBT	2
CALLING SEQUENCE	SUBT	3
CALL MTRN (A,B,C)	SUBT	4
WHERE ALL OPERATIONS ARE 3X3,3X1 OR 1X3	SUBT	5
A = 1-ST MATRIX		
NOTE:(13X3)*(13X3)		

C	CALL MTRT (A,B,C)	B = 2-ND MATRIX OR VECTOR	(3X3)*(3X3)T	SUBT	6
C	CALL VTRM (A,B,C)	C = RESULT	(3X3)*(3X1)	SUBT	7
C	CALL VTRT (A,B,C)		(3X3)T*(3X1)	SUBT	8
C	CALL WCROS (A,B)			SUBT	9
	SUBROUTINE MTRN (A,B,C)			SUBT	10
	DIMENSION A(1),B(1),C(1),AI(1,1,1)			SUBT	11
	M1=3			SUBT	12
	M2=8			SUBT	13
	N=3			SUBT	14
	GO TO 1			SUBT	15
	ENTRY MTRT(A,B,C)			SUBT	16
	M1=1			SUBT	17
	M2=0			SUBT	18
	N=3			SUBT	19
	GO TO 1			SUBT	20
	ENTRY VTRN(A,B,C)			SUBT	21
	M1=3			SUBT	22
	M2=8			SUBT	23
	N=1			SUBT	24
	GO TO 1			SUBT	25
	ENTRY VTRT(A,B,C)			SUBT	26
	M1=1			SUBT	27
	M2=0			SUBT	28
	N=1			SUBT	29
	11=1			SUBT	30
	J1=1			SUBT	31
	K1=1			SUBT	32
	DO 4 I=1,N			SUBT	33
	DO 3 J=1,3			SUBT	34
	C11 = 0.0			SUBT	35
	DO 2 K=1,3			SUBT	36
	C11= A(J1)*B(K1)+C11			SUBT	37
	J1=J1+M1			SUBT	38
	K1=K1+1			SUBT	39
	C111 = C11			SUBT	40
	11=11+1			SUBT	41
	J1=J1-M2			SUBT	42

3	K1=K1-3	SUBT	43
	K1=K1+3	SUBT	44
4	J1=1	SUBT	45
	RETURN	SUBT	46
	ENTRY WCROS (A,B)	SUBT	47
	B(1) = 0.	SUBT	48
	B(4)=-A(3)	SUBT	49
	B(7)=A(2)	SUBT	50
	B(2)=A(3)	SUBT	51
	B(5) = 0.0	SUBT	52
	B(8)=-A(1)	SUBT	53
	B(3)=-A(2)	SUBT	54
	B(6)=A(1)	SUBT	55
	B(9) = 0.0	SUBT	56
	RETURN	SUBT	57
	END	SUBT	58
	SUBROUTINE NDRN (S,AM,IX,V)	SUBT	59
	A=0.	SUBT	60
	DO 2 I=1,12	SUBT	61
	IX=IX+5539	SUBT	62
	IF (IX.GE.0) GO TO 1	SUBT	63
	IX=IX+2147483647+1	SUBT	64
1	Y=IX	SUBT	65
	Y=Y+.4656613E-9	SUBT	66
	IX=IX	SUBT	67
2	A=A+Y	SUBT	68
	V=(A-6.)+S+AM	SUBT	69
	RETURN	SUBT	70
	END	SUBT	71
	SUBROUTINE INVERT (A,N,M,D)	SUBT	72
	DIMENSION A(1)	SUBT	73
	COMMON T,S,ND,DT,NM,NI,IN(20)	SUBT	74
1	DT=1.0	SUBT	75
	NI=N	SUBT	76
	NM=M	SUBT	77
	IF (NI) 22,22,2	SUBT	78
2	ND=N*NI	SUBT	79
	NN=NI+NM	SUBT	80
	DO 3 J=1,NI	SUBT	81

SUBT 82
 SUBT 83
 SUBT 84
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 SUBT 110
 SUBT 111
 SUBT 112
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 SUBT 117
 SUBT 118
 SUBT 119
 SUBT 120

3 IN(J)=0
 DO 15 I=1,N1
 T=0.0
 K=1
 DO 9 J=1,N1
 DO 5 I=1,N1
 IF (IN(I)-J) 5,4,5
 K=K+NM
 GO TO 9
 CONTINUE
 DO 8 I=1,N1
 IF (IN(I)) 8,6,8
 IF (ABS(A(K))-ABS(T)) 8,8,7
 ICOL=J
 IROW=I
 K1=K
 T=A(K)
 K=K+1
 K=K+NO
 CONTINUE
 IN(IROW)=ICOL
 A(K1)=1.0
 NT=T+DT
 IF (DT) 10,22,10
 K=K1-IROW
 DO 13 I=1,N1
 K=K+1
 IF (IROW-I) 11,13,11
 S=-A(K)/T
 A(K)=0.0
 J1=I
 DO 12 J=IROW,NN,NM
 A(J1)=A(J)+S+A(J1)
 J1=J1+NM
 CONTINUE
 DO 14 J=IROW,NN,NM
 A(J)=A(J)/T
 CONTINUE
 DO 21 I=1,N1

Given a vector b ,

$$\delta |b| = \frac{b^T}{|b|} \delta b, \text{ where } \frac{b}{|b|} \text{ is a unit vector pointing in the direction of } b. \quad (140)$$

$$\frac{d}{dt} |b| = \frac{b^T}{|b|} \frac{d(b)}{dt} \quad (141)$$

$$\delta \left\{ \frac{b}{|b|} \right\} = \left\{ I - \frac{b b^T}{|b| |b|} \right\} \frac{\delta b}{|b|}; \quad I \triangleq \text{Identity Matrix} \quad (142)$$

Proof of (140):

$$|b| |b| = |b|^2 = b^T b, \text{ which implies that}$$

$$\delta \{ |b| |b| \} = \delta \{ b^T b \}$$

Evaluating both sides yields:

$$2 |b| \delta |b| = 2 b^T \delta b \Rightarrow \delta |b| = \frac{b^T}{|b|} \delta b$$

Proof of (141):

$$\frac{d}{dt} |b|^2 = \frac{d}{dt} (b^T b)$$

Again evaluating both sides,

$$|b| \frac{d}{dt} |b| = b^T \frac{d(b)}{dt} \Rightarrow \frac{d|b|}{dt} = \frac{b^T}{|b|} \frac{d}{dt} (b)$$

Proof of (142):

$$\delta \left\{ \frac{b}{|b|} \right\} = \frac{|b| \delta(b) - (b) \delta |b|}{|b| |b|}$$

Substituting in the results of (140) above yields

$$\delta \left\{ \frac{b}{|b|} \right\} = \frac{|b| \delta(b)}{|b| |b|} - \left(\frac{b b^T}{|b| |b|} \right) \frac{\delta b}{|b|} = \left\{ I - \frac{b b^T}{|b| |b|} \right\} \frac{\delta b}{|b|}$$

16	GO TO 12	SUBT	160
	CONTINUE	SUBT	161
	RETURN	SUBT	162
	END	SUBT	163
	SUBROUTINE VMOV(A,B,N,M)	SUBT	164
	DIMENSION A(1),B(1)	SUBT	165
	GO TO 10	SUBT	166
	ENTRY MXMV(A,B,N)	SUBT	167
10	I=1	SUBT	168
	DO 11 I=1,N	SUBT	169
	B(I)=A(I)	SUBT	170
	CONTINUE	SUBT	171
11	RETURN	SUBT	172
	ENTRY MPVC(A,B,N,M)	SUBT	173
	NS=N-1	SUBT	174
	NZ=NS*NS	SUBT	175
	K=M	SUBT	176
	DO 9 I=1,NZ,N	SUBT	177
	A(I)=A(I)+R(K)	SUBT	178
	K=K+1	SUBT	179
9	CONTINUE	SUBT	180
	RETURN	SUBT	181
	END	SUBT	182
	SUBROUTINE MXMV1(A,B,L,M,N,DS,N1)	SUBT	183
	DIMENSION A(1),B(1,1,1),DS(1,1,1)	SUBT	184
	DO 8 I=1,L	SUBT	185
	B(I,M,N)=A(I)	SUBT	186
8	RETURN	SUBT	187
	ENTRY MXMV2(A,B,L,M,N,DS)	SUBT	188
	DO 7 I=1,L	SUBT	189
	A(I)=B(I,M,N)	SUBT	190
7	RETURN	SUBT	191
	ENTRY MXKV3(A,B,L,M,N,DS)	SUBT	192
	DO 10 LI=1,L	SUBT	193
	R(LI,M,N) = B(LI,M,N)+A(LI)	SUBT	194
10	CONTINUE	SUBT	195
	RETURN	SUBT	196
	ENTRY MXMV4(A,B,L,M,N,DS)	SUBT	197
	B(1,M,1) = 1.0 + R(1,M,1)	SUBT	198

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B(2,M,1)=(DS(1,2,N)-DS(1,9,N))+B(2,M,1)
 B(3,M,1) = DS(1,2,N)+B(3,M,1)
 B(4,M,1) = DS(1,9,N)+B(4,M,1)
 B(5,M,1) = DS(1,8,N)+B(5,M,1)
 B(6,M,1) = DS(1,10,N)+B(6,M,1)
 RETURN
 ENTRY MXMV5(A,B,L,M,N,DS)
 DO 11 J = 1,6
 IF (B(1,J,1).EQ.0.0) GO TO 11
 J1 = J
 DO 12 K = 1,4
 DO 12 I = 3,50
 K1 = K
 IF (B(1,J1,K).EQ.0.0) GO TO 11
 B(1,J1,K) = B(1,J1,K)/B(1,J,1)
 CONTINUE
 B(2,J,K1) = B(3,J,K1) - B(4,J,K1)
 CONTINUE
 RETURN
 ENTRY MXMV6(A,B,L,M,N,DS,N1)
 N2=N1
 DO 13 L1=1,L
 B(N2,M,N)=B(N2,M,N)+A(L1)
 N2=N2+1
 CONTINUE
 RETURN
 END
 SUBROUTINE MGIO(A,N)
 DIMENSION A(1)
 NZ=N-1
 NS=NZ*NZ
 DO 7 I=1,NS
 A(I)=0.0
 DO 8 I=1,NS,N
 A(I)=1.0
 CONTINUE
 RETURN
 END OF COMMON SUBROUTINE GROUP
 END

APPENDIX I

SOME BASIC VECTOR/MATRIX RELATIONSHIPS

This appendix derives several basic, mathematical, vector/matrix relationships which are employed in the derivations in subsequent appendices.

Consider any two orthogonal frames F1 and F2. Denoting the orthogonal transformation from F1 to F2 by $T_{F2/F1}$,

$$(V_j)_{F2} = T_{F2/F1} (V_j)_{F1} \quad (j = 1, 2, 3) \quad (23)$$

where V_j is a unit vector along the j^{th} axis of frame F2. Taking the time rate of change of both sides of equation (23) gives

$$\dot{T}_{F2/F1} (V_j)_{F1} + T_{F2/F1} (\dot{V}_j)_{F1} = 0 \quad (j = 1, 2, 3) \quad (24)$$

If $\omega_{F2/F1}$ denotes the angular rate of F2 with respect to F1, it is true that:

$$(\dot{V}_j)_{F1} = (\omega_{F2/F1})_{F1} \times (V_j)_{F1} \quad (j = 1, 2, 3) \quad (25)$$

Substituting this result in equation (24) gives

$$[\dot{T}_{F2/F1} + T_{F2/F1} (\omega_{F2/F1})_{F1} \times] V = 0 \quad (26)$$

where:

$$V = \begin{bmatrix} (V_1)_{F1} \\ (V_2)_{F1} \\ (V_3)_{F1} \end{bmatrix} = T_{F1/F2} \begin{bmatrix} (V_1)_{F2} \\ (V_2)_{F2} \\ (V_3)_{F2} \end{bmatrix} = T_{F1/F2}$$

and $\{(\omega_{F2/F1})_{F1} \times\}$ is the matrix equivalent of the vector cross-product operation; i.e.,

$$\{(\omega_{F2/F1})_{F1} \times\} = \begin{bmatrix} 0 & -\omega_3 & \omega_2 \\ \omega_3 & 0 & -\omega_1 \\ -\omega_2 & \omega_1 & 0 \end{bmatrix}$$

where $\omega_1, \omega_2, \omega_3$ are the components of $\omega_{F2/F1}$ in the $F1$ frame.

Since $V = T_{F1/F2}$ is invertible, it follows by postmultiplication of equation 4) by $V^{-1} = T_{F2/F1}$ that:

$$\dot{T}_{F2/F1} = -T_{F2/F1} [(\omega_{F2/F1})_{F1} \times] \quad (27)$$

Equation (27) is the first of the desired relationships. It relates the time rate of change of an orthogonal matrix to the matrix itself and to the angular rate vector as shown.

A second useful relationship is obtained from:

$$T_{F1/F2} T_{F2/F1} = I \quad (28)$$

Taking the time rate of change of this equation, and postmultiplying the result by $T_{F1/F2}$, leads to the desired second relationship:

$$\dot{T}_{F1/F2} = -T_{F1/F2} \dot{T}_{F2/F1} T_{F1/F2} \quad (29)$$

Equation (29) simply expresses the relationship between the time rate of change of the transformation $T_{F2/F1}$ and that of its inverse $T_{F1/F2}$.

Pre- and post multiplication of equation (27) by $T_{F1/F2}$ and use of equation (29) on the result leads to:

$$\dot{T}_{F1/F2} = [(\omega_{F2/F1})_{F1} \times] T_{F1/F2} \quad (30)$$

But since $F1$ and $F2$ are conceptually interchangeable, equation (30) can also be written:

$$\dot{T}_{F2/F1} = - [(\omega_{F2/F1})_{F2} \times] T_{F2/F1} \quad (31)$$

where use has been made of the fact that $\omega_{F2/F1} = -\omega_{F1/F2}$.

Equation (31) is an alternate, equally useful form of the relationship inherent in equation (27).

Equating the right sides of equations (27) and (31) leads to:

$$[(\omega_{F2/F1})_{F2} \times] = T_{F2/F1} [(\omega_{F2/F1})_{F1} \times] T_{F1/F2} \quad (32)$$

Equation (32) is a formula for transforming the angular rate cross-product matrix from one orthogonal frame to another. Still another useful relationship, known as Coriolis' law, is obtained as follows from:

$$(a)_{F2} = T_{F2/F1} (a)_{F1} \quad (33)$$

where a is any vector. Taking the time rate of change of equation (33) gives:

$$\dot{(a)}_{F2} = \dot{T}_{F2/F1} (a)_{F1} + T_{F2/F1} \dot{(a)}_{F1} \quad (34)$$

Using equation (27) in equation (34) gives:

$$\dot{(a)}_{F2} = T_{F2/F1} [\dot{(a)}_{F1} - \{(\omega_{F2/F1})_{F1} \times\} (a)_{F1}] \quad (35)$$

from which it follows that:

$$T_{F1/F2} \dot{(a)}_{F2} = \dot{(a)}_{F1} - [(\omega_{F2/F1})_{F1} \times] (a)_{F1} \quad (36)$$

Applying the time derivative notation defined in the Symbol Glossary finally gives:

$$\frac{d_{F2} a}{dt} = \frac{d_{F1} a}{dt} - [(\omega_{F2/F1}) \times] a \quad (37)$$

Another formula, which is used for error equation linearization in Appendix III, is stated here without proof.*

$$T_{F2/F1} = I \cos |\theta| + (1 - \cos |\theta|) uu^T - \sin |\theta| (ux) \quad (38)$$

where θ = vector representing the rotation of $F1$ into $F2$, and
 $u = \theta / |\theta|$ = unit vector about which the rotation angle $|\theta|$ is measured.

Two final formulae are also useful. If a and b are any (3×1) vectors, then:

$$(ax) (bx) - (bx) (ax) = - \{ (axb) \times \} \quad (39)$$

and:

$$(ax) (ax) = aa^T - a^T a I \quad (40)$$

These formulae can both easily be verified by carrying out the indicated operations at the scalar level.

*The proof requires use of matrix concepts more advanced than are pertinent to this development. See, for example, NASA Contractor Report CR-968, "A Study of the Critical Computational Problems Associated with Strapdown Navigation Systems", April 1968, (Appendix C).

APPENDIX II

GENERALIZED DR NAVIGATION EQUATIONS

This appendix derives a set of basic, generalized, vector/matrix, terrestrial DR navigation equations. These equations provided the partial basis for processor reference frame selection and for IDR, ADR, and PDR equation definitions.

The basic, terrestrial navigation acceleration equation is:

$$\frac{d_I^2 P}{dt^2} = f + G \quad (41)$$

Using Coriolis' law (see Appendix I) and the definition of v (see the Symbol Glossary) leads to:

$$\frac{d_I P}{dt} = v + (\omega_{E/I}^X) P \quad (42)$$

and further:

$$\frac{d_I^2 P}{dt^2} = \frac{d_c v}{dt} + \left(\frac{d_c \omega_{E/I}^X}{dt} \right) P + (\omega_{E/I}^X) \frac{d_c P}{dt} + (\omega_{C/I}^X) [v + (\omega_{E/I}^X) P] \quad (43)$$

again using Coriolis' law, it follows that

$$\frac{d_c \omega_{E/I}^X}{dt} = (\omega_{E/C}^X) \omega_{E/I}^X \quad (44)$$

and also that:

$$\frac{d_c P}{dt} = v + (\omega_{E/C}^X) P \quad (45)$$

Substitution of these results into equation (43) and of that result into equation (41) leads to:

$$\frac{d}{dt} \begin{bmatrix} v \\ \dot{v} \end{bmatrix} = f + g - [(2 \omega_{E/I} + \omega_{C/E})^X] v \quad (46)$$

Where $g = G - (\omega_{E/I}^X)(\omega_{E/I}^X)P$

Equation (46) is the desired generalized acceleration equation, and equation (45) is the desired generalized relationship between position, velocity, and angular rate.

If the C, P, and E frames have relative angular rates with respect to one another, then it is necessary to initialize the transformations between these frames and subsequently to continuously update them according to the equations [see Equation (31) of Appendix I].

$$\dot{T}_{C/E} = - [(\omega_{C/E})_C^X] T_{C/E} \quad (47)$$

$$\dot{T}_{C/P} = [(\omega_{P/C})_C^X] T_{C/P} \quad (48)$$

The angular rate $(\omega_{C/E})_C$ required by equation (47) is obtained by solution of equation (45)*. The angular rate $(\omega_{P/C})_C$ required by equation (48), however, must be computed for inertial navigation from a formula derived as follows:

$$(\omega_{P/C})_C = (\omega_{P/I})_C - (\omega_{C/E})_C - (\omega_{E/I})_C \quad (49)$$

Therefore, if the inertial platform is strapdown:

$$(\omega_{P/C})_C = T_{C/P}(\omega_{P/I})_P - (\omega_{C/E})_C - T_{C/E}(\omega_{E/I})_E \quad (50)$$

*For the case of special interest $C = L$, equation (45) can be shown to reduce to $\dot{h} = v_L$ and $\omega_{L/E} = K_L v_L$, where the 3×3 earth radii of curvature matrix K_L is a function of h and certain elements of $T_{C/E}$.

where $(\omega_{P/I})_P$ is obtained (after suitable calibration corrections) essentially as the outputs of the strapdown gyros.

On the other hand, if the inertial platform is gimballed, $(\omega_{P/C})_C$ must be specified computationally**. Once this is done, then the platform gyro control torquing rates can be essentially specified as:

$$(\omega_{P/I})_P = T_{P/C} \left[(\omega_{P/C})_C + (\omega_{C/E})_C + T_{C/E} (\omega_{E/I})_E \right] \quad (51)$$

**For example, for the case $C = E$ and $P = L$, as $\omega_{P/C} = T_{C/P}^K T_{P/C}^V$

APPENDIX III

IDR NAVIGATION AND ERROR EQUATIONS

This appendix derives the processor IDR navigation and navigation error equations, predicated on the frame selection $C = E$ (or EF) and $P = L$.

1. IDR NAVIGATION EQUATIONS

For the choice $C = E$, it follows that $\omega_{C/E} = 0$, and the processor acceleration and velocity equations can be written down direction from equations (46) and (45) of Appendix II as*.

$$\dot{f}_C = T_{C/P} \dot{f}_P \quad (52)$$

$$\dot{v} = \dot{f}_C + g - 2(\omega_{E/I} \times) v \quad (53)$$

$$\dot{p} = v \quad (54)$$

Also in this case, the need for mechanizing equation (47) of Appendix II is obviated, since again, $\omega_{C/E} = 0$. On the other hand [see equation (31) of Appendix I and equation (48) of Appendix II]:

$$\dot{T}_{P/C} = - \left[(\omega_{P/C})_P \times \right] T_{P/C} \quad (55)$$

is required for updating $T_{P/C}$. If the platform is strapdown, $\omega_{P/C}$ is computed for use in equation (55) [see equation (50) of Appendix II]:

$$(\omega_{P/C})_P = (\omega_{P/I})_P - T_{P/C} \omega_{E/I} \quad (56)$$

*For compactness here, C-subscripting of vectors is omitted.

where $(\omega_{P/I})_P$ is obtained directly as the (compensated) strapdown gyro outputs. On the otherhand, for the gimbaled platform case, the selection $P = L$ leads to (see Appendix II footnotes):

$$(\omega_{P/C})_P = K_L T_{P/C}^v \quad (57)$$

and the required (uncompensated) platform control torquing rate from equation 11) of Appendix II is:

$$(\omega_{P/I})_P = (\omega_{P/C})_P + T_{P/C} \omega_{E/I} \quad (58)$$

To complete these equations, f_p for equation (52) is generated from the accelerometer outputs f_{ACC} , and from the accelerometer outputs calibration/shaping compensation Δf as:

$$f_P = f_{ACC} + \Delta f \quad (59)$$

Also, the angular rate calibration/shaping compensation $\Delta \omega$ is used to correct $(\omega_{P/I})_P$ in equations (56) and (58) so that:

$$\omega_{GYR} = (\omega_{P/I})_P + \Delta \omega \quad (60)$$

where ω_{GYR} is the actual gyro outputs for the strapdown case, and the actual gyro control torquing rates for the gimbaled platform case. Equations (52) through (58) comprise the set of basic mechanization equations for the case $C=E$.^{*} For the case $C=EF$, it should first be noted that again, $\omega_{C/E} = 0$.

In addition, since C is a constant vector in any earth-fixed frame, it follows that $\dot{P} = P$. Finally, it is assumed that at the time of E to EF transition, p ($= P-C$), v , and $\omega_{E/I}$ are transformed into the EF frame, and $T_{P/C}$ is adjusted to account for the change in C frame, according to the equations:

^{*}Equations (59) and (60) do not depend on the choice of the C frame, and thus are the same for $C=E$ or $C=EF$.

$$\begin{aligned}
 \text{a)} \quad v_{EF} &= T_{EF/E} v_E \\
 \text{b)} \quad p_{EF} &= T_{EF/E} (p_E - c_E) \\
 \text{c)} \quad (\omega_{E/I})_{EF} &= T_{EF/E} (\omega_{E/I})_E \\
 \text{d)} \quad T_{P/EF} &= T_{P/E} T_{EF/E}^T
 \end{aligned}$$

(61)

In these equations, it should be noted that $T_{EF/E}$ is a fixed transformation. With these preliminaries, it is evident that use of the generalized equations of Appendix II for the case $C = EF$ will lead to a set of mechanization equations which is functionally identical to those above for the case $C=E^*$, except that:

a) Equation (54) is replaced by:

$$\dot{p} = v$$

(62)

b) The E frame computation of gravity, $g = g_E(p_E)$ must be replaced by the computation:

$$g_{EF} = T_{EF/E} g_E (T_{E/EF} p_{EF} + c_E)$$

(63)

Finally, in EF to E transition, equations (52) through (58) will subsequently be valid if the following switching operations are carried out:

$$\begin{aligned}
 \text{a)} \quad v_E &= T_{EF/E}^T v_{EF} \\
 \text{b)} \quad p_E &= T_{EF/E}^T p_{EF} + c_E \\
 \text{c)} \quad (\omega_{E/I})_E &= T_{EF/E}^T (\omega_{E/I})_{EF} \\
 \text{d)} \quad T_{P/E} &= T_{P/EF} T_{EF/E}
 \end{aligned}$$

(64)

* It should be recalled that all unsubscripted quantities in equations (52) through (60) and all time derivatives are referred to the C frame, be it E or EF.

2. IDR NAVIGATION ERROR EQUATIONS

A fundamental preliminary to the development of the inertial navigation equations (for the selections, C = E or EF, and P = L or strapdown) consists in the identification of two different sets of navigation equations, the differencing of which leads directly to the desired error equations.

The first of these two sets describes the computational process which is actually carried out, as follows:

$$\hat{\dot{f}}_C = \hat{T}_{C/P} (\dot{f}_{ACC} + \Delta \dot{f}) \quad (65)$$

$$\hat{\dot{v}} = \hat{\dot{f}}_C + \hat{g}(P) - 2(\omega_{E/I}^X) \hat{v} \quad (66)$$

$$\hat{\dot{P}} = \hat{\dot{p}} = \hat{\dot{v}} \quad (67)$$

$$\hat{\dot{T}}_{P/C} = - \left[\left(\hat{\omega}_{P/C} \right)_P^X \right] \hat{T}_{P/C} \quad \left\{ \begin{array}{l} \text{EITHER TYPE} \\ \text{OF PLATFORM} \end{array} \right\} \quad (68)$$

$$\left(\hat{\omega}_{P/C} \right)_P = \omega_{GYR} - \Delta \omega - \hat{T}_{P/C} \omega_{E/I} \quad \left\{ \begin{array}{l} \text{STRAPDOWN} \\ \text{PLATFORM} \end{array} \right\} \quad (69)$$

$$= \hat{K}_L \hat{T}_{P/C} \hat{\dot{v}} \quad \left\{ \begin{array}{l} \text{LOCAL LEVEL,} \\ \text{WANDER AZIMUTH} \\ \text{PLATFORM} \end{array} \right\} \quad (70)$$

$$\omega_{GYR} = \left(\hat{\omega}_{P/C} \right)_P + \hat{T}_{P/C} \omega_{E/I} + \Delta \omega \quad (71)$$

In these equations, the superior hat above a quantity indicates that it is only an onboard computational estimate of the value of the quantity, and not in general the true value. That is, these equations describe the actual onboard processing of specific force as measured by the accelerometers, into estimated velocity, position, and torquing rate signals (for the estimated platform-to-computer transformation, and, in the rotationally isolated platform case, for the platform gyros).

The second set of navigation equations is:

$$\dot{f}_C = T_{C/P} \dot{f}_P \quad (72)$$

$$\dot{v} = \dot{f}_C + g(P) - 2(\omega_{E/I}^X) v \quad (73)$$

$$\dot{\mathbf{r}} = \dot{\mathbf{p}} = \mathbf{v} \quad (74)$$

$$\dot{\mathbf{T}}_{P/I} = - \left[\left(\omega_{P/I} \right)_P^X \right] \mathbf{T}_{P/I} \quad \left. \vphantom{\dot{\mathbf{T}}_{P/I}} \right\} \begin{matrix} \text{(EITHER TYPE)} \\ \text{(OF PLATFORM)} \end{matrix} \quad (75)$$

$$\left(\omega_{P/I} \right)_P = \omega_{GYR} - \Delta \omega \quad (76)$$

All quantities here are unhatted to indicate that they are true, rather than estimated values. These equations describe, a) the processing of true (as opposed to measured) specific force, resolved into the computational frame using the correct transformation between platform and computer frames, into true velocity and position, and b) the behavior of the actual, as opposed to the estimated, orientation of the platform.

The error equations can now be obtained as follows. To begin, direct differencing of equations (65) with (72), (66) with (73), and (67) with (74) gives:

$$\delta f_P = f_{ACC} + \hat{\Delta f} - f_P \quad (77)$$

$$\delta f_C = \hat{T}_{C/P} \delta f_P + \delta T_{C/P} f_P \quad (78)$$

$$\delta \dot{\mathbf{v}} = \delta f_C + \delta g - 2 \left(\omega_{E/I}^X \right) \delta \mathbf{v} \quad (79)$$

$$\delta \dot{\mathbf{p}} = \delta \dot{\mathbf{p}} = \delta \mathbf{v} \quad (80)$$

$$\delta g = \hat{g}(\hat{P}) - g(P) \quad (81)$$

where the error quantities are defined as $\delta \mathbf{v} = \hat{\mathbf{v}} - \mathbf{v}$, $\delta \mathbf{p} = \hat{\mathbf{p}} - \mathbf{p}$, $\delta \mathbf{p} = \hat{\mathbf{p}} - \mathbf{p}$, and $\delta T_{C/P} = \hat{T}_{C/P} - T_{C/P}$.

Noting that:

$$\hat{T}_{C/P} = T_{C/P} \quad (82)$$

it follows that:

$$\delta T_{C/P} = \hat{T}_{C/P} - T_{C/P} = T_{C/P} \left(\mathbf{I} - T_{P/P}^{\wedge} \right) \quad (83)$$

The dynamic behavior of $\hat{T}_{P/P}$ is obtained as follows. Since:

$$\hat{T}_{P/P} = \hat{T}_{P/C} T_{C/P} \quad (84)$$

it follows that, using equation (68), and equations (27) and (32) from Appendix I:

$$\begin{aligned} \dot{\hat{T}}_{P/P} &= \dot{\hat{T}}_{P/C} T_{C/P} + \hat{T}_{P/C} \dot{T}_{C/P} \\ &= - \left[\left(\hat{\omega}_{P/C} \right)_P X \right] \hat{T}_{P/C} T_{C/P} + \hat{T}_{P/C} T_{P/C} \dot{T}_{C/P} \\ &= - \left[\left(\hat{\omega}_{P/C} \right)_P X \right] \hat{T}_{P/P} + \hat{T}_{P/P} \left[\left(\dot{\omega}_{P/C} \right)_P X \right] \\ &= \left[\hat{T}_{P/P} \left[\left(\omega_{P/C} \right)_P X \right] T_{P/\hat{P}} - \left[\left(\hat{\omega}_{P/C} \right)_P X \right] \right] \hat{T}_{P/P} \end{aligned}$$

or finally:

$$\dot{\hat{T}}_{P/P} = \left[\left\{ \hat{T}_{P/P} \left(\omega_{P/C} \right)_P - \left(\hat{\omega}_{P/C} \right)_P \right\} X \right] \hat{T}_{P/P} \quad (85)$$

To continue, denote:

$$Q = \hat{T}_{P/P}^{-1} \quad (86)$$

So that equation (83) becomes:

$$\delta T_{C/P} = -T_{C/P} (I+Q)^{-1} Q \quad (87)$$

and equation (85) becomes:

$$\dot{Q} = \left[\left\{ (I+Q) \left(\omega_{P/C} \right)_P - \left(\hat{\omega}_{P/C} \right)_P \right\} X \right] (I+Q) \quad (88)$$

But:

$$\left(\omega_{P/C}\right)_P = \left(\omega_{P/I}\right)_P - \left(\omega_{E/I}\right)_P \quad (89)$$

and, using equations (69), (70), and (76):

$$\left(\hat{\omega}_{P/C}\right)_P = \left(\omega_{P/I}\right)_P - (I+Q) \left(\omega_{E/I}\right)_P - \delta\Delta\omega \quad (90)$$

for both the strapdown and rotationally free platform cases, where:

$$\delta\Delta\omega = \Delta\omega - \hat{\Delta\omega} \quad (91)$$

Using equations (89) and (90) in (88) leads to:

$$\dot{Q} = \left[\left\{ Q \left(\omega_{P/I}\right)_P + \delta\Delta\omega \right\} \times \right] (I+Q) \quad (92)$$

Equations (77) through (81), (87), and (92) together comprise a set of non-linear error equations in the closed-loop error variables δV , δP or δp , and Q , and in the forcing error variables δf_p and $\delta\Delta\omega$. These equations must however, be linearized for use in designing the processor Kalman filter. There are two principal steps involved in doing this: a) the linearization of the dynamic platform-to-computer misalignment error [equation (92)], and the linearization of the gravity error [equation (81)].

To linearize equation (92), denote by ψ the vector representing the instantaneous angular misalignment between the estimated and actual attitude of the inertial platform. Using equation (38) of Appendix I, it follows that:

$$T_{P/P}^{\wedge} = I \cos|\psi| + (1 - \cos|\psi|) uu^T - \sin|\psi|(ux) \quad (93)$$

where $u = \psi/|\psi|$ is the unit vector about which the rotation angle $|\psi|$ is defined.

If $|\psi|$ is small, $T_{P/P}^{\wedge}$ can therefore be linearly approximated by:

$$T_{P/P}^{\wedge} \approx I - (\psi \times) \quad (94)$$

So that:

$$Q = (\psi X) \quad (95)$$

Using this result in (92) gives:

$$(\dot{\psi}_P X) \approx \left[\left\{ (\psi_P X) (\omega_{P/I})_P + \delta \Delta \omega \right\} X \right] \left[I + (\psi_P X) \right] \quad (96)$$

So that, to the first order:

$$\dot{\psi}_P = - \left[(\omega_{P/I})_P X \right] \psi_P + \delta \Delta \omega \quad (97)$$

Equation (81) can be linearized as follows. To start, note that:

$$g(P) = G(P) + \Delta g(P) \quad (98)$$

where $\Delta g(P)$ is the small difference between mass attraction and plumb-bob gravity. Since $|\Delta g|$ is at most less than 1/3 of one percent of $|g|$, it can be neglected in deriving a linearized error relationship between δg and δP .

Thus:

$$\delta g = \hat{g}(\hat{P}) - g(P) \approx \delta g_A + G(\hat{P}) - G(P)$$

or

$$\delta g = \delta g_A - C_G \delta P \quad (99)$$

where δg_A is the error in gravity due to sources other than position error (e.g., gravity anomalies) and C_G is the matrix relation between the position-error-dependent gravity error, and the position error. In particular:

$$C_G \approx -\frac{\partial G}{\partial P} \quad (100)$$

For navigation in the E frame, C_G can be shown to be given by*.

$$(C_G)_E = \frac{|C_E(P_E)|}{|P_E|} \left[I - 3 \left(\frac{g_E}{|g_E|} \right) \left(\frac{g_E}{|g_E|} \right)^T \right] \quad (101)$$

On the other hand, for navigation in the EF frame, δg becomes:

$$\delta g_{EF} = T_{EF/E} \delta g_A - T_{EF/E} (C_G)_E \delta P_E \quad (102)$$

But since $\delta P_E = T_{E/EF} \delta P_{EF}$, it follows that:

$$\delta g_{EF} = T_{EF/E} \delta g_A - (C_G)_{EF} \delta P_{EF} \quad (103)$$

where

$$(C_G)_{EF} = T_{EF/E} (C_G)_E T_{E/EF} \quad (104)$$

Substitution of equation (98) in (101) leads to:

$$(C_G)_{EF} = \frac{|G_{EF}(P_{EF})|}{|P_{EF}|} \left[I - 3 \left(\frac{g_{EF}}{|g_{EF}|} \right) \left(\frac{g_{EF}}{|g_{EF}|} \right)^T \right] \quad (105)$$

Thus C_G can be represented in either the E or EF frames by:

$$C_G = \frac{|G(P)|}{|P|} \left[I - 3 \left(\frac{g_{EF}}{|g_{EF}|} \right) \left(\frac{g_{EF}}{|g_{EF}|} \right)^T \right] \quad (106)$$

and the gravity error by:

$$\delta g = \delta g_A - C_G \delta P \text{ (OR } \delta p) \quad (107)$$

where δg_A is the non-position-error-dependent gravity error expressed in the C frame.

* See G. Pitman (ed.), "Inertial Guidance", J. Wiley & Sons, 1962, Chapter 1.

Finally, substitution of equation (95) in (87), and substitution of the result in (78) leads, after linearization, to:

$$\delta f_C = T_{C/P} \left\{ \delta f_P + (f_P^X) \psi_P \right\} \quad (108)$$

and substitution of equation (107) into (79) leads to:

$$\dot{\delta v} = \delta f_C + \delta g_A - C_G \delta P \text{ (or } \delta p) - 2 (\omega_{E/I}^X) \delta v \quad (109)$$

Equations (108), (109), (80), and (97) together comprise the desired set of linearized inertial navigation error equations.

Switching of the error equations must be carried out when the navigation equations are switched. The appropriate error switching equations are obtained as follows.

Direct linear perturbation of equations (61 a,b) and (64 a,b) gives*:

$$\begin{aligned} \text{a) } \delta v_{EF} &= T_{EF/E} \delta v_E \\ &\quad \text{(E to EF)} \\ \text{b) } \delta p_{EF} &= T_{EF/E} \delta p_E \end{aligned} \quad (110)$$

$$\begin{aligned} \text{a) } \delta v_E &= T_{EF/E}^T \delta v_{EF} \\ &\quad \text{(EF to E)} \\ \text{b) } \delta p_E &= T_{EF/E}^T \delta p_{EF} \end{aligned} \quad (111)$$

Also, since the location of the EF frame is known with respect to the E frame (see footnotes) and the earth rate vector is known in the E frame, this vector is also known errorlessly in the EF frame. For this same reason, no change in the platform-to-computer misalignment ψ_P is required

* C_E and $T_{EF/E}$ are errorless by definition; i.e., the location of the center of the EF frame in, and its attitude with respect to, the E frame are assumed known, although the position and velocity of users and/or emitters and/or other points in the EF frame with respect to the EF frame are in general assumed to be in error. This philosophy leads to a more compact overall mechanization than do alternative philosophies.

at the time of C frame switching, since the C frame is known, be it E or EF. No additional error contribution to ψ_p is therefore introduced by switching.

Equations (110) and (111) therefore define all necessary error switching operations.

APPENDIX IV

ADR NAVIGATION EQUATIONS

This appendix derives the processor ADR equations, predicated on the frame selection C=EF.

In ADR, since the basic driving DR navigation information is available at the velocity, rather than the acceleration level, no acceleration-level processing is required. Integral processing is therefore confined to the equation:

$$\dot{\mathbf{p}} = \mathbf{v} \quad (112)$$

The velocity \mathbf{v} for this equation is obtained from:

$$\mathbf{v} = \mathbf{v}_W + \mathbf{v}_{AS} \quad (113)$$

The C-frame-referenced airspeed vector \mathbf{v}_{AS} is obtained from:

$$\mathbf{v}_{AS} = \mathbf{T}_{A/C}^T (\mathbf{v}_{AS})_A \quad (114)$$

and the airframe (A frame) referenced airspeed vector from:

$$(\mathbf{v}_{AS})_A = \mathbf{T}_{A/A'} \mathbf{k}_{A/A'} \left(|\mathbf{v}_{ASM}| + |\Delta \mathbf{v}_{ASM}| \right) \quad (115)$$

where $|\mathbf{v}_{ASM}|$ is the measured (scalar) airspeed, $|\Delta \mathbf{v}_{ASM}|$ is the airspeed bias and scale factor correction, and $\mathbf{T}_{A/A'} \mathbf{k}_{A/A'}$ is a combined angle of attack correction and vectorizing operator (i.e., to convert airspeed from a scalar to a vector). Finally the A-to-C-frame transformation required by equation (114) is generated from:

$$\mathbf{T}_{A/C} = \mathbf{T}_{A/P} \mathbf{T}_{P/C} \quad (116)$$

and $\mathbf{T}_{A/P}$ from:

$$\mathbf{T}_{A/P} = \text{FUNCTION OF AHRS ATTITUDE READOUTS}$$

Discussion of $\mathbf{T}_{P/C}$ generation is deferred for the moment since it relates to wind vector generation for equation (113).

Equation (113) requires a C-frame-referenced wind vector. In ADR, generation of wind in any frame is of course based on some initial, a priori wind vector estimate which is subsequently decayed in the absence of further information.* A natural frame in which to conduct this basic wind estimation process is the L (locally level) frame. In particular, to maintain maximum inter-DR-mode commonality of processor algorithms, this L frame should be the same as that used in IDR; i.e., a wander azimuth frame. The wind processing equations are therefore:

$$v_W = T_{L/C}^T (v_W)_L \quad (117)$$

$$v_{W L} = Q_{WL} (v_W)_L \quad (118)$$

where Q_{WL} is an appropriate, wind estimate decay (diagonal) matrix.

Returning now to consideration of $T_{P/C}$ generation for equation (116), a natural way, which makes use of $T_{L/C}$, is:

$$T_{P/C} = T_{P/L} T_{L/C} \quad (119)$$

This equation of course requires separate generation of $T_{P/L}$ and $T_{L/C}$ by means of

$$\dot{T}_{L/C} = (\omega_{L/C})_L \times T_{L/C} \quad (120)$$

$$\dot{T}_{P/L} = (\omega_{P/L})_P \times T_{P/L} \quad (121)$$

where $(\omega_{L/C})_L$ is obtained (as in IDR for $P = L$) from:

$$(\omega_{L/C})_L = K_L T_{L/C}^v \quad (122)$$

and $(\omega_{P/L})_P$ from:

*This estimate can of course be corrected (e.g., via a Kalman filter) if external measurements of groundspeed (e.g., from continuous pseudorangeing and/or pseudorange-rating) are available.

$(\omega_{P/L})_P = 0$ if AHRU platform is in DG(wander azimuth) mode

= local meridian convergence rate (i.e., azimuth rate equal to vehicle longitude rate multiplied by the sine of vehicle geographic latitude)

Finally, again to maintain maximum inter-DR-mode processor algorithm commonality, since (120) and (121) must be computed in ADR and strapdown IMU IDR anyway, then if the hardware configuration involves both an AHRU and a rotationally free IMU, (120) and (121) should also be implemented in IDR, instead of the simpler equation (44) of Appendix II alone. In addition, carrying the additional $T_{P/L}$ transformation desirably generalizes processor IMU acceleration data processing and torquing control rate capabilities.

APPENDIX V

PDR NAVIGATION AND ERROR EQUATIONS

This appendix discusses the PDR mechanization and error equations based on the assumption $C=EF$.

1. PDR NAVIGATION EQUATIONS

The C-Frame-referenced aircraft acceleration equation is:

$$\frac{dv}{dt} = f + g - 2\omega_{E/I} \times v \quad (123)$$

where, as usual, the C-frame subscripting is omitted for brevity.

The corresponding equation referenced to an L frame is:

$$\frac{d_L v}{dt} = f_L + g_L - (2\omega_{E/I} + \omega_{L/C})_L \times v_L \quad (124)$$

and the two equations are related by:

$$\frac{dv}{dt} = T_{L/C}^T \left\{ \frac{d_L v_L}{dt} + (\omega_{L/C})_L \times v_L \right\} \quad (125)$$

Now consider in particular the L frame defined by the orthogonal unit vectors*:

$$u_1 = \frac{g}{|g|}, \quad u_2 = \frac{\gamma \times u_1}{|\gamma \times u_1|}, \quad u_3 = u_1 \times u_2, \quad \gamma = \frac{v}{|v|} \quad (126)$$

i.e., the locally level frame with its horizontal axes down-and cross-ground-track. In particular, the $T_{L/C}$ transformation can be defined conveniently in terms of these unit basis vectors as:

$$T_{L/C} = \begin{bmatrix} u_1 & u_2 & u_3 \end{bmatrix}^T \quad (127)$$

*Note that this L frame, although it has the same vertical axis as the wander azimuth L frame used in IDR and ADR, has its horizontal axes constrained to follow the horizontal projection of the vehicle velocity vector.

Consider the bracketed term on the right-hand side of (125). If the aircraft is flying at constant speed and altitude (this does not preclude turns)

then $\frac{d_L v_L}{dt} = 0$, and the overall term reduces to:

$$(\omega_{L/C})_L \times v_L = \begin{bmatrix} \omega_{L/C1} \\ \omega_{L/C2} \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 \\ 0 \\ v_{L3} \end{bmatrix} = \begin{bmatrix} \omega_{L/C2} v_{L3} \\ -\omega_{L/C1} v_{L3} \\ 0 \end{bmatrix} \quad (128)$$

Thus, if the aircraft is not turning, only the earth-centripetal (radial) term $\omega_{L/C2} v_{L3}$ is present. If the aircraft is also turning, then the additional turn-centripetal term $-\omega_{L/C1} v_{L3}$ is required as well.

If, further, the aircraft is either or both horizontally (along-track) and vertically accelerating or decelerating, then:

$$\frac{d_L v_L}{dt} = \begin{bmatrix} \dot{v}_{L1} \\ 0 \\ \dot{v}_{L3} \end{bmatrix} \quad (129)$$

combining results:

$$\frac{d_L v_L}{dt} + (\omega_{L/C})_L \times v_L \approx \begin{bmatrix} -\frac{v_{L3}^2}{|P_E|} \text{ (always)} + \dot{v}_{L1} \text{ (start or end of climb)} \\ -\omega_{L/C1} v_{L3} \text{ (in turn)} \\ \dot{v}_{L3} \text{ (horizontal acceleration/deceleration)} \end{bmatrix} \quad (130)$$

In PDA, the horizontal (along-track) and vertical accelerations \dot{v}_{L3} and \dot{v}_{L1} , and the turning rate (necessary to determine the cross-track turning acceleration) are not directly measurable, but must be inferred (after integration, using pseudorange and/or range-rate data). Calling the acceleration vector composed of these three components β , then the overall, C-Frame-referenced acceleration can be written:

$$\dot{v} = \tau_{L/C}^T (\beta_L - a_L) = \beta - a \quad (131)$$

where

$$\beta_L = \begin{bmatrix} \beta_{L1} \\ \beta_{L2} \\ \beta_{L3} \end{bmatrix} \quad a_L = \begin{bmatrix} -\{ |v|^2 - (v^T u_1)^2 \} \\ 0 \\ 0 \end{bmatrix}$$

The β_L components can be simply modeled for use in this equation as exponentially time-correlated variables; i.e.:

$$\dot{\beta}_{Li} = -\frac{1}{\tau_{\beta Li}} \beta_{Li} \quad (i = 1, 2, 3) \quad (132)$$

where the correlation times $\tau_{\beta Li}$ depend on the direction u_1 involved, and on the type of maneuver, per the following table:

	<u>No</u> <u>Maneuvers</u>	<u>Start of</u> <u>Climb or</u> <u>Descent</u>	<u>Along-Track</u> <u>Acceleration or</u> <u>Deceleration</u>	<u>Turn</u>
$\tau_{\beta L1}$	$\tau_{\beta LN1}$	$\tau_{\beta LS1}$	$\tau_{\beta LN1}$	$\tau_{\beta LN1}$
$\tau_{\beta L2}$	$\tau_{\beta LN2}$	$\tau_{\beta LN2}$	$\tau_{\beta LN2}$	$\tau_{\beta LS2}$
$\tau_{\beta L3}$	$\tau_{\beta LN3}$	$\tau_{\beta LN3}$	$\tau_{\beta LS3}$	$\tau_{\beta LS3}$

$\tau_{\beta LN1}$ = Nominal, no-maneuver value

$\tau_{\beta LS1}$ = Shorter, maneuver value

In particular, the shorter correlation times are used for both components of horizontal acceleration throughout a turn to account for the change in effective acceleration due to the change in the groundtrack direction relative to wind direction.

Information from the flight control system (e.g., throttle setting, control surface settings, etc.) could presumably be used to control the maneuver indicators required by implication in the above $\tau_{\beta Li}$ -setting table. If not, single, fixed values (which would have to be intermediate, compromise values between the no-maneuver and maneuver values) would have to be used instead.

Combining results, the PDR mechanization equations are:

$$\dot{v} = T_{L/C}^T (\beta_L - a_L) \quad a_L = \left\{ |v|^2 - (v^T u_1)^2 \right\} (u_1)_L \quad (133)$$

$$T_{L/C} = [u_1 | u_2 | u_3]^T \quad (134)$$

$$u_1 = \frac{g}{|g|}, \quad u_2 = \frac{\gamma x u_1}{\gamma x u_1}, \quad u_3 = u_1 x u_2, \quad \gamma = \frac{v}{|v|} \quad (135)$$

$$\dot{\beta}_L = -K_{\beta L} \beta_L \quad \beta_L = \begin{bmatrix} \beta_{L1} \\ \beta_{L2} \\ \beta_{L3} \end{bmatrix} \quad K_{\beta L} = \begin{bmatrix} k_{\beta L1} & 0 & 0 \\ 0 & k_{\beta L2} & 0 \\ 0 & 0 & k_{\beta L3} \end{bmatrix} \quad (136)$$

$$k_{\beta Li} = \frac{1}{\tau_{\beta Li}} \quad (i = 1, 2, 3)$$

$\tau_{\beta i}$ settings per table from flight control data, or single, fixed values

($p, p_E, g_E, g, |h|$ equations same as for IDR)

2. PDR ERROR EQUATIONS

In the acceleration equation (131),

$$\dot{v} = T_{L/C}^T (\beta_L - a_L)$$

the terms β_L and a_L model L frame accelerations, and $T_{L/C}^T$ is the matrix necessary to express them in the C frame. By direct linear perturbation, the corresponding error equation is:

$$\delta \dot{v} = T_{L/C}^T \delta \beta_L + T_{L/C}^T (\beta_L - a_L) - T_{L/C}^T \delta a_L \quad (137)$$

But since both $T_{L/C}^T$ and a_L are just velocity dependent, while only β_L is acceleration dependent, for short-time extrapolations the last two terms can be neglected so that:

$$\delta \dot{v} \approx T_{L/C}^T \delta \beta_L \quad (138)$$

Also, by direct perturbation:

$$\left\{ \begin{array}{l} \delta \dot{\beta}_L = -K_{RL} \delta \beta_L \\ \dot{\delta p} = \delta v \end{array} \right. \quad (139)$$

No gravity error feedback (via position error) coupling into the acceleration error equation is needed here, since computed gravity is not used in the acceleration equation (except to compute the direction u_1 ; but $\delta T_{L/C}^T$ error effects are neglected).

APPENDIX VI

BASIC MEASUREMENT MATRICES DERIVATION

This appendix is devoted to the derivation of the basic measurement (M) matrices for the following general types of measurements: range, range-rate and barometric altitude. A high level of commonality between the various M matrices was considered to be of primary importance in the development.

In taking measurements (range or range-rate) relative to emitters the question arises as to whether or not emitter, as well as user location errors should be modeled and estimated. If it is decided that emitter location errors should be estimated, then there is the possibility these errors are interrelated. If this is so, and the interrelationships are known, then the number of error state variables required to be carried by the Kalman filter may be significantly reduced. The number of measurements required to estimate the emitter errors would also be reduced by a like amount.

Consider, for example, a situation in which the user is operating within range of a network consisting of four, earth fixed, range type emitters. Assume that emitter position errors are to be estimated. Now if the emitter location errors are not correlated, or if they are but this fact is not used in the estimation process, then a total of twelve state error variables are required in the filter model. Further, twelve different scalar range measurements are required to estimate the twelve state error variables.

Depending upon the circumstances, a second alternative might exist. Consider the case where the first emitter is located by some means and then the second, third and fourth emitters in the network are located relative to the first. Assume that distances between emitters is known quite precisely but that errors in local vertical and true north are present, in the process of locating these emitters. In this situation, the four emitters might be considered as four points in a rigid body which has three translational error components (those due to the location errors of the first emitter) and three rotational error components (those due to errors in local vertical and true north). For this case, the position errors of all four emitters may be estimated using only six error variables and six different scalar range measurements. If, during the locating of the last three emitters, true north and local vertical were also known precisely, then only three error variables are required. Finally, under certain circumstances, it may be that no emitter error state variables are required, i.e., emitter locations are known precisely and no emitter position error estimates are required.

In the derivations of this appendix, the worst case has been assumed, i.e., the M matrices provide for the inclusion of three error variables for each emitter whose position error is to be estimated.

Range measurements are of two general types, line-of-sight (LOS) range measurements and earth-mode (EM) range measurements. Earth-mode measurements (e.g., LORAN or Omega) are processed differently than are LOS measurements. But more importantly, from the standpoint of generating M matrices, the information content in an EM range measurement is less. Since EM signal propagation is based upon the concept of a spherical waveguide, there is no way to relate changes in user altitude to changes in measured range. For this reason EM range measurements must be restricted such that they are used only to estimate position errors in the local horizontal plane (local horizontal at the user and emitter positions); LOS and EM measurements are therefore discussed below in separate subsections.

There are a number of symbols which are used in this appendix and which are not defined in the glossary. Some are defined in the text at the time they are used; however, some which are used more generally throughout this appendix are defined below:

Symbol Definitions

[--- UNITY ---] is a row vector in which every element is unity

[--- ZERO ---] is a row vector in which every element is zero

Superscript T = Transpose of the quantity

$\delta R_{Tj}' = -\delta R_{Tj}$ = the sum of all scalar time correlated errors associated with a specific j^{th} radio ranging measurement

$\delta \dot{R}_{Tj}' = -\delta \dot{R}_{Tj}$ = the sum of all scalar time correlated errors associated with a specific j^{th} radio range-rate measurement

$\frac{\partial F}{\partial P} \triangleq \left[\frac{\partial F}{\partial X} \frac{\partial F}{\partial Y} \frac{\partial F}{\partial Z} \right]$ = gradient of F

The gradient of scalar functions is used throughout this appendix (both implicitly and explicitly) to expand computed functions about their actual values using a Taylor series expansion. Second and higher order terms in these expansions are always neglected (to arrive at linear relationships), which is valid when the computed value is very close to the actual value. This condition is always assumed. Further, since the actual values of the function argument variables are never known, the resulting partial derivatives are evaluated using the estimated values of these variables. This is also reasonable where the errors are very small.

In an attempt to avoid derivations within a section which detract from the main thought, three identities (which are used within the sections) are defined and proved as follows.

Given a vector b ,

$$\delta |b| = \frac{b^T}{|b|} \delta b, \text{ where } \frac{b}{|b|} \text{ is a unit vector pointing in the direction of } b. \quad (140)$$

$$\frac{d}{dt} |b| = \frac{b^T}{|b|} \frac{d(b)}{dt} \quad (141)$$

$$\delta \left\{ \frac{b}{|b|} \right\} = \left\{ I - \frac{b b^T}{|b| |b|} \right\} \frac{\delta b}{|b|}; \quad I \triangleq \text{Identity Matrix} \quad (142)$$

Proof of (140):

$$|b| |b| = |b|^2 = b^T b, \text{ which implies that}$$

$$\delta \{ |b| |b| \} = \delta \{ b^T b \}$$

Evaluating both sides yields:

$$2 |b| \delta |b| = 2 b^T \delta b \Rightarrow \delta |b| = \frac{b^T}{|b|} \delta b$$

Proof of (141):

$$\frac{d}{dt} |b|^2 = \frac{d}{dt} (b^T b)$$

Again evaluating both sides,

$$|b| \frac{d}{dt} |b| = b^T \frac{d(b)}{dt} \Rightarrow \frac{d|b|}{dt} = \frac{b^T}{|b|} \frac{d(b)}{dt}$$

Proof of (142):

$$\delta \left\{ \frac{b}{|b|} \right\} = \frac{|b| \delta(b) - (b) \delta |b|}{|b| |b|}$$

Substituting in the results of (140) above yields

$$\delta \left\{ \frac{b}{|b|} \right\} = \frac{|b| \delta(b) - \left(\frac{b b^T}{|b| |b|} \right) \frac{\delta b}{|b|}}{|b| |b|} = \left\{ I - \frac{b b^T}{|b| |b|} \right\} \frac{\delta b}{|b|}$$

1. RANGE MEASUREMENTS (LINE-OF-SIGHT)

In this subsection, M matrices are developed for line-of-sight range measurements which are consistent with both the C=E and C=EF computational frames. For the C=E frame case, the range between the user and the j^{th} emitter is given by

$$|R_j| = |P + d - E_j| \quad (143)$$

where P , d and E are as defined in the symbol glossary. Briefly, P is the vector distance from the center of the earth to the center of the user platform frame; d is the vector distance from the center of the user platform frame to the user receiving antenna; E_j is the vector distance from the center of the earth to the j^{th} emitter antenna.

Now, let

$$|R_{mj}| = |R_j| + \delta R_{Tj} + n_{Rj}(t) \quad (144)$$

and

$$|\hat{R}_j| = |R_j| + \delta |R_j| \quad (145)$$

represent, respectively, the measured and computed values corresponding to the range between the user and the j^{th} emitter.

To generate the M_j measurement matrix, the measured range is subtracted from the computed range after the $\delta |R_j|$ term in equation (145) has been expanded in terms of system variables. Taking the first variation of $|R_j|$, defined in equation (143), yields:

$$\delta |R_j| = \delta |P + d - E_j| \quad (146)$$

Now, using equation (140), (identity #1),

$$\delta |P + d - E_j| = \frac{(P + d - E_j)^T}{|P + d - E_j|} \cdot (\delta P + \delta d - \delta E_j) \quad (147)$$

where the vector quantity,

$$\frac{(P + d - E_j)}{|P + d - E_j|}$$

is, by definition, a unit vector which points from the j^{th} emitter antenna to the user antenna. Let this unit vector be defined as r_j . Using this definition, one can rewrite equation (147) as

$$\delta|P+d-E_j| = r_j^T \cdot (\delta P + \delta d - \delta E_j) \quad (148)$$

Now, subtracting equation (144) from (145) and utilizing the results of equations (146) and (148) produces the following equation:

$$|\Delta R_j| = r_j^T \cdot (\delta P + \delta d - \delta E_j) + \delta R_{Tj} + n_{Rj}(t) \quad (149)$$

It turns out, as will be shown later, that the term δd in equation (149) provides a means of estimating errors in the transformation matrix, $T_{C/A}$, which relates the computation frame and the aircraft frame. Neglecting for the moment the δd term, equation (149) in vector-matrix notation becomes:

$$|\Delta R_j| = \begin{bmatrix} r_j^T & [\text{ZERO}] & -r_j^T & [\text{ZERO}] & [\text{UNITY}] & [\text{ZERO}] \end{bmatrix} \begin{bmatrix} \delta P \\ - \\ - \\ \delta E_j \\ - \\ - \\ \delta R_{Tj} \\ - \\ - \end{bmatrix} + n_{Rj}(t) \quad (150)$$

From equation (150), the M_j matrix is, by definition,

$$M_j = \begin{bmatrix} r_j^T & [\text{ZERO}] & -r_j^T & [\text{ZERO}] & [\text{UNITY}] & [\text{ZERO}] \end{bmatrix} \quad (151)$$

In equation (149), the vector d represents the vector distance from the center of the platform frame to the user antenna expressed in C frame coordinates. If the effect of this separation distance is to be taken into account (both for range and range-rate measurements) then the vector d must be an input parameter. However, since d is physically measured in airframe coordinates, then the input will be in airframe coordinates. The computational algorithms then must take into account the necessary conversions.

Let d_A represent the physical measurement of d expressed in airframe coordinates; then

$$d = T_{C/A} d_A \quad (152)$$

Using equation (152),

$$\delta d = \delta T_{c/A} d_A + T_{c/A} \delta d_A \quad (153)$$

but $\delta d_A = 0$ since d_A is a known constant vector in airframe coordinates; hence, equation (153) reduces to

$$\delta d = \delta T_{c/A} d_A \quad (154)$$

Now, let the 3x3 error matrix, $\delta T_{c/A}$, be represented by its three-row vector partitions; i.e., let

$$\delta T_{c/A} = \begin{bmatrix} [\delta T_1] \\ [\delta T_2] \\ [\delta T_3] \end{bmatrix} \quad (155)$$

Using equation (16), one can now rewrite (154) as:

$$\delta T_{c/A} d_A = \begin{bmatrix} \delta T_1 \cdot d_A \\ \delta T_2 \cdot d_A \\ \delta T_3 \cdot d_A \end{bmatrix} = \begin{bmatrix} d_A^T \cdot \delta T_1^T \\ d_A^T \cdot \delta T_2^T \\ d_A^T \cdot \delta T_3^T \end{bmatrix} = \begin{bmatrix} d_A^T & 0 & 0 \\ 0 & d_A^T & 0 \\ 0 & 0 & d_A^T \end{bmatrix} \begin{bmatrix} \delta T_1^T \\ \delta T_2^T \\ \delta T_3^T \end{bmatrix} \quad (156)$$

(3x9) (9x1)

To simplify notation, let

$$\delta T_{c/A} d_A = D \delta T_{c/A}' \quad (157)$$

where D is understood to be the 3x9 matrix in equation (156) and $\delta T_{c/A}'$ is the (9x1) vector representation of the error matrix $\delta T_{c/A}$. The $r_j^T \cdot \delta d$ term in equation (149) now becomes

$$r_j^T \cdot \delta d = [r_j^T D] \delta T_{c/A}' \quad (158)$$

where $[r_j^T D]$ is a (1x9) row vector.

Now, if errors in the $T_{C/A}$ transformation matrix are to be estimated, then the M_j matrix and state error vector, defined by equation (150), are modified and become:

$$\begin{bmatrix} \Delta R_j \end{bmatrix} = \begin{bmatrix} r_j^T & [r_j^T D] & [\text{ZERO}] & -r_j^T [\text{ZERO}] & [\text{UNITY}] & [\text{ZERO}] \end{bmatrix} \begin{bmatrix} \delta P \\ \delta T_{C/A} \\ \vdots \\ \delta E_j \\ \vdots \\ \delta R_{T_j} \end{bmatrix} + n_{R_j}(t) \quad (159)$$

In the $C = EF$ frame case, the center of the EF frame is translated from the center of the E frame through the vector distance C ; and the coordinate axes of the EF frame are related to the E frame coordinate axes through the orthogonal transformation $T_{EF/E}$.

To fix ideas in the following derivation, use is made of the following vector diagram:

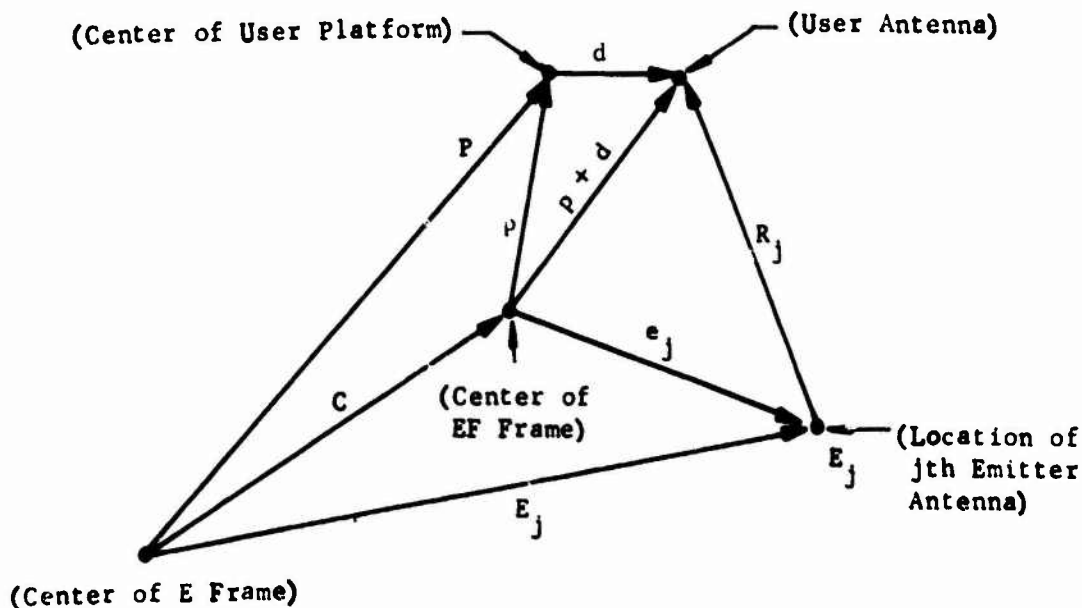


Figure 33. IOS Emitter/User Geometry

where, now $p+d$ is the vector distance of the user antenna with respect to the EF frame center, and e_j is the vector distance of the j th emitter antenna with respect to the center of the EF frame.

Now, from Figure

$$|R_j| = |P + d - E_j| = |p + d - e_j| \quad (160)$$

The measured range is (as before) defined by equation (144). Now, let the computed range be defined by:

$$|\hat{R}_j| = |R_j| + \delta |R_j| = |p + d - e_j| + \delta |p + d - e_j| \quad (161)$$

Following the identical procedure as described above to evaluate the $\delta |p + d - e_j|$ term in equation (161) yields

$$\delta |p + d - e_j| = r_j^T \cdot (\delta p + \delta d - \delta e_j) \quad (162)$$

where r_j^T , δp , δd and δe_j are all expressed in $C = EF$ frame coordinates.

The δd term can, as before, be used to estimate errors in the transformation matrix which relates the $C = EF$ frame and the user aircraft frame. (Note: In the previous consideration, $T_{A/c} = T_{A/E}$, whereas here $T_{A/c} = T_{A/EF}$.)

As a result, equation (162) yields an M_j matrix which is identical to the M_j matrix defined by equation (150) (if the δd term is neglected), or equation (159) (if the δd term is used to estimate transformation errors). The M matrix elements are computed in the operating frame coordinates, using parameters measured relative to the center of this frame.

2. RANGE MEASUREMENTS (EARTH MODE)

As described above, the information contained in an earth mode range measurement must be restricted such that it is used only to estimate position errors in the local horizontal plane, at both the user and the emitter locations. Even with this restriction it is still possible to derive M matrices for this mode of operation which display a certain level of commonality with the M matrices developed for LOS measurements. This commonality is achieved using the same unit vector, r_j , developed in Section 1 above, and then rotating this unit vector into the local horizontal plane. The following paragraphs describe this procedure in detail, in which the $C = E$ frame case is considered first.

To provide a good insight into the derivations of this section, use is made of the following sketch where for simplicity the vector A is used ($A = P + d$) rather than $P + d$; "user position" implies user antenna position and "emitter location" implies emitter antenna location.

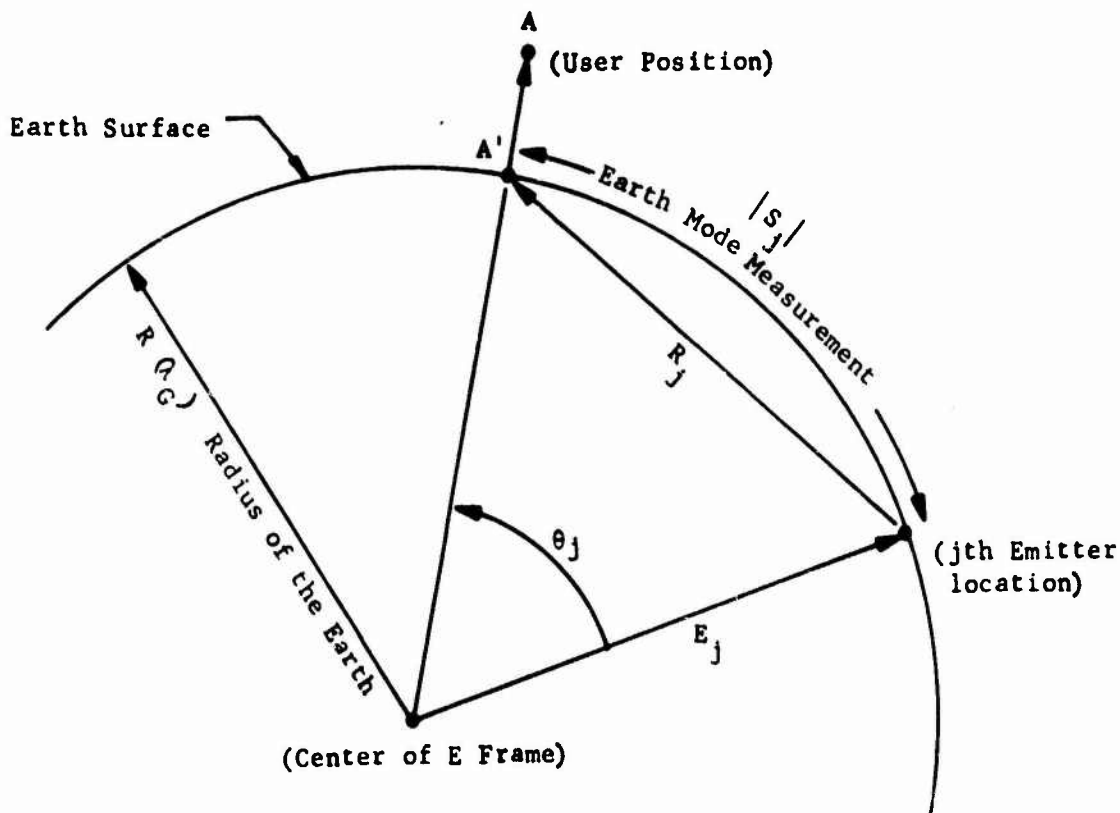


Figure 34. Earth-Mode Emitter/User Geometry (1)

In this sketch, A' is the point on the earth's surface directly below the user position, λ_G is the geocentric latitude and θ_j is the angle between the vectors A' and E_j . Let $|S_j|$ represent the actual distance between the emitter position and the point A' as measured along the surface of the earth.

The computed value of the distance $|S_j|$ can then be expressed by the following line integral:

$$|\hat{S}_j| = \int_{\hat{E}_j}^{\hat{A}'} |\hat{R}(\lambda_G)| d\hat{\theta}_j \quad (163)$$

and the measured value of $|S_j|$ can be expressed as

$$|S_{mj}| = |S_j| + \delta R_{\tau_j} + n_{R_j}(t) \quad (164)$$

The value $|\Delta S_j|$ then is arrived at by subtracting equation (164) from (163). The M matrices for this mode of operation are not, however, developed by operating on equation (163) because of the altitude restriction, but rather as follows.

As noted in Section 1 above, r_j is a unit vector which points from the emitter to the user along the line of sight. Now, assume that the line of sight distance between the emitter and user ($|R_j|$, where R_j is as described in the sketch) is much greater than the altitude of the user. Under this assumption, and for the purposes of the following derivation, it is reasonable to assume that the user is located at the point A'. (If this assumption is not valid, then user altitude must be subtracted out of the vector A to arrive at A'. The derivation then continues as described below.

The following sketch describes how the earth mode M matrix is derived using the results of the preceding section.

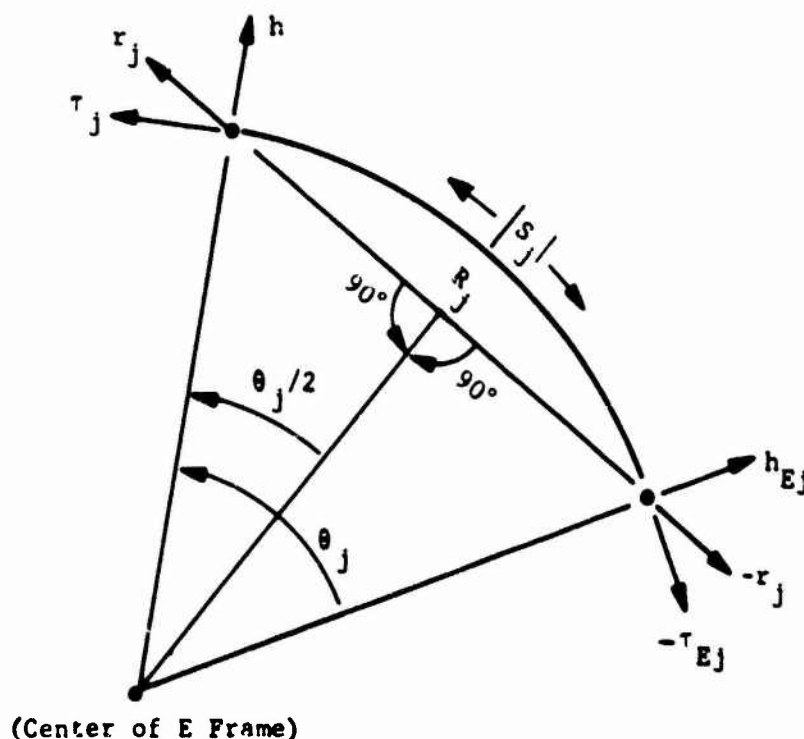


Figure 35. Earth-Mode Emitter/User Geometry (2)

In Figure 35,

h = unit vector along local vertical at user position = $\frac{A}{|A|}$

$r_j = \frac{R_j}{|R_j|}$; as previously defined

τ_j = unit vector contained in both the local horizontal plane and the plane containing the center of the E frame, the j th emitter location and the user location

h_{Ej} = unit vector along local vertical at emitter position = $\frac{E_j}{|E_j|}$

τ_{Ej} = same description as τ_j except at j th emitter location.

It might be well to note that $\frac{A}{|A|}$ does not in fact point exactly along the local vertical. However it only differs from the local vertical by the eccentric anomaly which is, at worst, approximately 11 arc-minutes. For the purposes of the M matrix this is a very good approximation.

Now, from the sketch and the unit vector definitions

$$r_j = (\cos \theta_j/2) \tau_j + (\sin \theta_j/2) h \quad (165)$$

at the user location and

$$-r_j = -(\cos \theta_j/2) \tau_{Ej} + (\sin \theta_j/2) h_{Ej} \quad (166)$$

at the emitter location.

Solving equations (165) and (166) for τ_j and τ_{Ej} respectively yields

$$\left. \begin{aligned} \tau_j &= \frac{1}{\cos \theta_j/2} \left[r_j - (\sin \theta_j/2) h \right] \\ \text{and} \\ -\tau_{Ej} &= \frac{1}{\cos \theta_j/2} \left[-r_j - (\sin \theta_j/2) h_{Ej} \right] \end{aligned} \right\} \quad (167)$$

The unit vectors τ_j and τ_{Ej} can now be used to restrict the earth mode measurement such that only local horizontal estimates of user and emitter position can be made, i.e., let

$$|\Delta S_j| = \tau_j^T \cdot \delta A - \tau_{Ej}^T \cdot \delta E_j + \delta R_{Tj} + n_{Rj}(t) \quad (168)$$

where the radio navigation measurement errors have been added. Using equation (159), the $|\Delta S_j|$ equation for the j th emitter range measurement then becomes

$$|\Delta S_j| = \begin{bmatrix} \tau_j^T & [\text{ZERO}] & -\tau_{Ej}^T & [\text{ZERO}] & [\text{UNITY}] & [\text{ZERO}] \end{bmatrix} \begin{bmatrix} \delta A \\ \vdots \\ \delta E_j \\ \vdots \\ \delta R_{Tj} \end{bmatrix} + n_{Rj}(t) \quad (169)$$

where $\delta A = \delta(P + d) = \delta P + \delta d$.

As for line of sight measurements, the δd term can be used to estimate errors in the transformation matrix, $T_{C/A}$, or it can be neglected. If it is neglected, then $\delta A = \delta P$. If it is not neglected, then a (1×9) row vector, $[\tau^T D]$, is added to the M matrix and a (9×1) error vector, $\delta T'_{C/A}$, as previously described in Section 1.

Now in comparing the form of the M_j matrix defined in equation (169) with, e.g., the LOS M_j matrix defined by equation (150) (for this comparison let $\delta A = \delta P$), it is seen that the difference between the two matrices can be identified as follows:

$$\tau_j^T = \left(\frac{1}{\cos \theta_j / 2} \right) \tau_j^T - (\sin \theta_j / 2) h^T$$

and $\tau_{Ej}^T = - \left(\frac{1}{\cos \theta_j / 2} \right) \tau_j^T - (\sin \theta_j / 2) h_{Ej}^T \quad (170)$

For $\theta_j = 0$, equation (169) reduces to equation (150), as can be seen by inspection using equation (170). The same applies for the case where errors in $T_{A/C}$ are to be estimated. (For particularly high user altitude cases it may be desirable to scale τ_j by the factor $\frac{A'}{|A|}$ or $\frac{|A| - |h|}{|A|}$.)

An identical relationship exists between the M matrices for the case C = E frame, and the case C = EF frame except that, when operating in the EF frame:

$$h = \frac{C + p}{|C + p|} \quad (171)$$

$$h_{Ej} = \frac{C + ej}{|C + ej|}$$

where C (expressed in EF frame coordinates) is the vector joining the centers of the E and EF frames, ej and p are the jth emitter and user locations respectively as measured in the EF frame.

3. RANGE-RATE MEASUREMENTS

In this section, range-rate measurements are assumed to be made along the line-of-sight between the user antenna and the jth emitter antenna; i.e., $|\dot{R}_j|$ is defined as follows:

$$|\dot{R}_j| = \frac{d |R_j|}{dt} = \frac{d}{dt} |P + d - E_j| \quad (172)$$

From equation (141):

$$\frac{d}{dt} |P + d - E_j| = \frac{(P + d - E_j)^T}{|P + d - E_j|} \cdot (V + \dot{d} - V_{E_j}) \quad (173)$$

Or, using the unit vector, r_j , (172) can be rewritten as

$$|\dot{R}_j| = r_j^T \cdot (V + \dot{d} - V_{E_j}) \quad (174)$$

Now let $|\hat{R}_j|$, the computed value of the range-rate, be expressed as

$$|\hat{R}_j| = |\dot{R}_j| + \delta |\dot{R}_j| \quad (175)$$

and let $|R_{mj}^*|$, the measured value of the range-rate, be expressed as

$$|R_{mj}^*| = |\dot{R}_j| + \delta \dot{R}_j + n_{R_j}(t) \quad (176)$$

Subtracting equation (176) from equation (175) yields:

$$|\dot{\Delta R}_j| = \delta |\dot{R}_j| + \delta \dot{R}_{Tj} + n_{Rj}^*(t) \quad (177)$$

Now, using equation (174), one can rewrite the $\delta |\dot{R}_j|$ term in equation (177) as

$$\delta |\dot{R}_j| = r_j^T \cdot (\delta V + \delta \dot{d} - \delta V_{Ej}) + (V + \dot{d} - V_{Ej}) \cdot \delta r_j \quad (178)$$

To evaluate δr_j in equation (178), recall that

$$r_j = \frac{(P + d - E_j)}{|P + d - E_j|} = \frac{R_j}{|R_j|} \quad (179)$$

Then, using equation (142),

$$\delta r_j = \delta \left\{ \frac{(P + d - E_j)}{|P + d - E_j|} \right\} = \left[I - r_j r_j^T \right] \left\{ \frac{(\delta P + \delta d - \delta E_j)}{|P + d - E_j|} \right\} \quad (180)$$

Now, if the results of equations (177), (178), (179), and (180) are gathered together, $|\dot{\Delta R}_j|$ now becomes

$$|\dot{\Delta R}_j| = m_j^T (\delta P + \delta d - \delta E_j) + r_j^T (\delta V + \delta \dot{d} - \delta V_{Ej}) + \delta \dot{R}_{Tj} + n_{Rj}^*(t) \quad (181)$$

$$\text{where } m_j^T = \frac{(V + \dot{d} - V_{Ej})^T}{|R_j|} \left[I - r_j r_j^T \right] = \dot{R}_j^T [I - r_j r_j^T] / |R_j|$$

Now, note that equation (181) contains both \dot{d} and $\delta \dot{d}$ terms as well as a δd term, (the \dot{d} term is contained in m_j^T).

Looking first at \dot{d} , and remembering that $d = T_{C/A} d_A$, it is seen that

$$\dot{d} = \dot{T}_{C/A} d_A + T_{C/A} \frac{d}{dt} (d_A). \quad (182)$$

However, d_A is a constant vector in the aircraft reference frame, hence the time derivative of d_A is equal to zero. Also, $\dot{T}_{C/A} = [\omega_{A/C}^X]_C T_{C/A}$. Therefore equation (182) can be rewritten as

$$\dot{d} = [\omega_{A/C}^X]_C T_{C/A} d_A = [\omega_{A/C}^X]_C d \quad (183)$$

where $\omega_{A/C}$ = angular rate of the aircraft WRT the C frame, and

$[\omega_{A/C}^X]_C$ = cross product matrix of $\omega_{A/C}$ expressed in C frame coordinates.

That portion of m_j^T which contains \dot{d} can now be expressed as follows:

$$\frac{\dot{d}^T}{|R_j|} [I - r_j r_j^T] = \frac{[\omega_{A/C}^X]^T}{|R_j|} [I - r_j r_j^T] \quad (184)$$

Now δd , as defined in Section 1, is given by:

$$\delta d = \delta T_{C/A} d_A$$

Taking the time derivative of this expression, and again noting that the time derivative of d_A in the aircraft frame is zero, yields

$$\dot{\delta d} = \dot{\delta T}_{C/A} d_A \quad (185)$$

Now $\delta T_{C/A}$ is a small angle transformation which is the sum a) of the ψ rotation and antenna/airframe flexure for a strapdown mechanization, and b) of ψ , plus flexure, plus platform attitude readout errors for stabilized platform mechanizations. Correspondingly $\dot{\delta T}_{C/A}$ is the sum of the time rate of change of each of these effects. If the update rate of the $T_{C/A}$ transformation is sufficiently fast to keep up with vehicle rotational motion, then the only δd error of consequence is that arising from antenna/airframe flexure rates. This flexure rate error is more properly modeled as time uncorrelated noise, considering the relatively long Kalman cycle time.

Assuming that the $\dot{\delta d}$ term is modeled as noise, (and now contained in the $n_{R_j}^*(t)$ term), then the M_j matrix can be defined using equation (181), and is given by:

$$M_j = \begin{bmatrix} m_j^T & r_j^T & \text{ZERO} & -m_j^T & -r_j^T & \text{ZERO} & \text{UNITY} & \text{ZERO} \end{bmatrix} \quad (186)$$

where the δd term has been neglected.

If the δd term is retained, then a (1×9) row vector, $m_j^T D$, is added to the M_j matrix and a (9×1) column vector $\delta T'_{A/C}$ is added to the error state vector. The matrix D , and the column vector $\delta T'_{A/C}$ are both defined in Section 1 of this appendix and m_j^T is defined in equation (181).

If operating in the $C = EF$ frame, then [see equation (160)]:

$$|R_j| = |P + d - E_j| = |p + d - e_j| \quad (187)$$

and using equation (187), the range-rate is given by

$$\frac{d}{dt} |R_j| = \frac{d}{dt} |p + d - e_j| \quad (188)$$

From this equation, it can be seen that the same M_j matrix, defined by equation (186), will be arrived at where now the variables are computed with reference to the EF frame center and expressed in EF frame coordinates.

4. BAROMETRIC ALTIMETER MEASUREMENTS

The formulation of the M matrix for altitude measurements is based upon the geometry described in Figure 36.

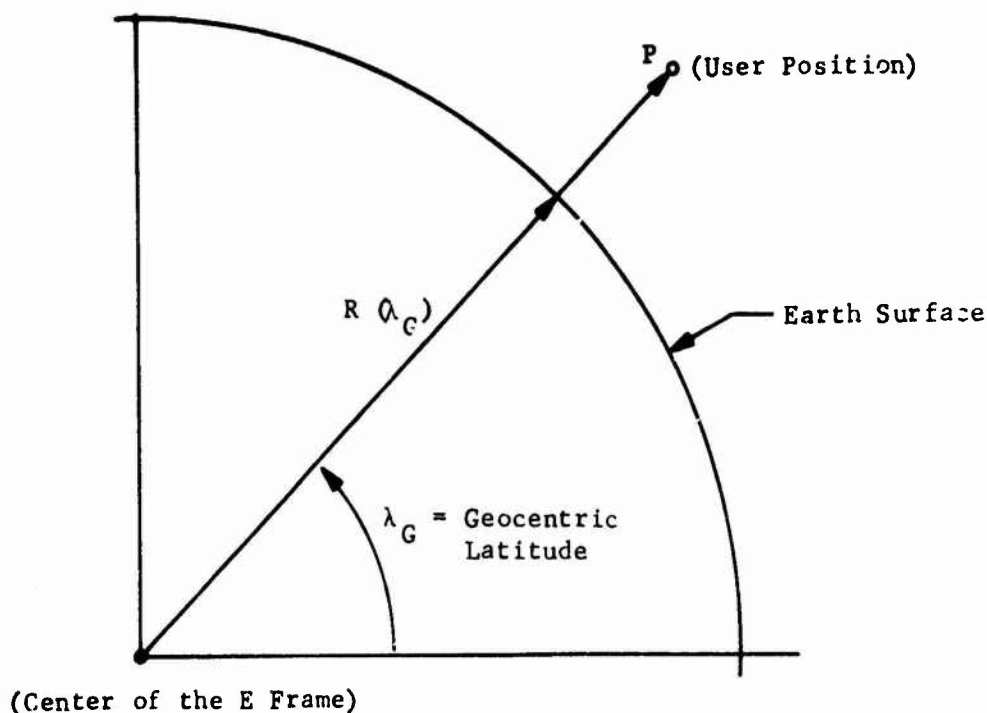


Figure 36. Altitude Measurement Geometry

Now let the vector h be defined as

$$h = P - R(\lambda_G) \quad (189)$$

This vector, h , differs from the actual vector altitude due to the eccentric anomaly. The difference in their magnitude is approximately one foot or less for altitudes up to 100,000 feet. Hence to a very good approximation, let the scalar altitude measurement be given as:

$$|h| = |P - R(\lambda_G)| = |P| - |R(\lambda_G)| \quad (190)$$

The terms $|P|$ and $|R(\lambda_G)|$ can be expressed as

$$|P(X, Y, Z)| = \sqrt{X^2 + Y^2 + Z^2} \quad (191)$$

and

$$|R(\lambda_G)| = \frac{|R_0|}{\left[1 + k \sin^2 \lambda_G\right]^{1/2}} \quad (192)$$

where $|R_0|$ = earth radius at the equator

$$k = \left[\frac{1}{(1 - e)^2} - 1 \right]$$

e = ellipticity = 1/297.0

In the E frame, $\sin \lambda_G = Z/|P|$. Substituting this expression into equation (192) yields

$$|R(X, Y, Z)| = \frac{|R_0|}{\left[1 + k \left(\frac{Z^2}{X^2 + Y^2 + Z^2} \right) \right]^{1/2}} \quad (193)$$

To form the expression for $|\Delta h|$, let $|\hat{h}|$ be the computed value for $|h|$ and $|h_m|$ be the compensated measurement of $|h|$. Then subtract $|h_m|$ from $|\hat{h}|$ after expanding $|\hat{h}|$ in a Taylor series about the true value $|h|$. This results in the following expression:

$$|\Delta h| = \frac{\partial |P(X, Y, Z)|}{\partial P} \cdot \delta P - \frac{\partial |R(X, Y, Z)|}{\partial P} \cdot \delta P + \delta h_m + n_h(t) \quad (194)$$

where δh_m and $n_h(t)$ respectively denote the time correlated and time uncorrelated altitude reference measurement errors.

By definition,

$$\frac{\partial |P(X, Y, Z)|}{\partial P} \cdot \delta P = \frac{\partial |P|}{\partial X} \delta X + \frac{\partial |P|}{\partial Y} \delta Y + \frac{\partial |P|}{\partial Z} \delta Z$$

and

$$\frac{\partial |R(X, Y, Z)|}{\partial P} \cdot \delta P = \frac{\partial |R|}{\partial X} \delta X + \frac{\partial |R|}{\partial Y} \delta Y + \frac{\partial |R|}{\partial Z} \delta Z$$

Performing the indicated partial differentiations as indicated, and then gathering together like terms provides the following expressions:

$$\left(\frac{\partial |P|}{\partial X} - \frac{\partial |R|}{\partial X} \right) = \left(\frac{X}{|P|} - \frac{X}{|P|} k |R_0| \left| \frac{R}{R_0} \right|^3 \frac{Z^2}{|P|^3} \right)$$

$$\left(\frac{\partial |P|}{\partial Y} - \frac{\partial |R|}{\partial Y} \right) = \left(\frac{Y}{|P|} - \frac{Y}{|P|} k |R_0| \left| \frac{R}{R_0} \right|^3 \frac{Z^2}{|P|^3} \right)$$

$$\left(\frac{\partial |P|}{\partial Z} - \frac{\partial |R|}{\partial Z} \right) = \left(\frac{Z}{|P|} - \frac{Z}{|P|} k |R_0| \left| \frac{R}{R_0} \right|^3 \frac{Z^2 - |P|^2}{|P|^3} \right)$$

These results simplify based upon the following considerations:

$$\left(\frac{|R|}{|R_0|} \right) \leq 1 \quad \left(\frac{|R|}{|R_0|} \right)^3 \leq 1$$

$$\text{and } k = \frac{e(2-e)}{(1-e)(1-e)} \approx 2e \approx 1/150$$

Now, since $|P|$ and $|R_0|$ are of the same order of magnitude, X, Y , and Z are at most of the same order of magnitude as $|P|$, and since $2e \approx 1/150$, this implies that the second term in each of the above expressions is at least two orders of magnitude less than the first term. A very good approximation to equation (194) is arrived at by neglecting these terms; i.e.,

$$|\Delta h| = \left[\frac{\partial |P|}{\partial P} \right] [\text{UNITY}] \begin{bmatrix} \delta P \\ \text{---} \\ \delta h_m \end{bmatrix} + n_h(t) \quad (195)$$

$$\text{where } \frac{\partial |P|}{\partial P} = \frac{\hat{X}}{|P|} \frac{\hat{Y}}{|P|} \frac{\hat{Z}}{|P|}$$

For the case where the computational frame is the EF frame, some slight modifications result. The scalar $|h|$ is generated in the same fashion and again the partial of $|R|$ may be neglected. However, now

$$|P| = \sqrt{(x+x_c)^2 + (y+y_c)^2 + (z+z_c)^2} \quad (196)$$

where x_c, y_c, z_c are the components of the c vector (vector from origin of E frame to origin of EF frame) expressed in EF frame coordinates.

$$|\Delta h| = \left[\frac{\partial |P|}{\partial p} \right] \begin{bmatrix} \text{UNITY} \\ \vdots \\ \delta h_m \end{bmatrix} \delta p + n_h(t) \quad (197)$$

where:

$$\frac{\partial |P|}{\partial p} = \frac{\hat{x} + x_c}{|\hat{p}|} \quad \frac{\hat{y} + y_c}{|\hat{p}|} \quad \frac{\hat{z} + z_c}{|\hat{p}|}$$

APPENDIX VII

MEASUREMENT PREPROCESSING

This appendix summarizes the mathematics underlying established or promising approaches to four different types of measurement preprocessing module algorithms: measurement smoothing, measurement reasonableness testing, measurement selection, and measurement space averaging.

1. MEASUREMENT SMOOTHING

Denote the raw measurement at time t_i within the averaging interval by Y_i , and the smoothed measurement by \bar{Y} . Then:

$$\bar{Y} = (1/n) \sum_{i=1}^n Y_i \quad (198)$$

where n is the number of measurements Y_i obtained in the averaging interval.

Next denote by M_i and V_i , respectively, the measurement matrix and the measurement noise corresponding to Y_i , such that:

$$Y_i = M_i X_i + V_i \quad (199)$$

where X_i is the system state at time t_i . Also:

$$X_i = \phi_{i,n} X_n - \int_{t_i}^{t_n} \phi(t_i, \tau) W(\tau) d\tau \quad (200)$$

where X_n is the state at time t_n (taken here for simplicity as corresponding to the end of the filter cycle), $\phi_{i,n}$ is the state transition matrix for the interval t_n to t_i , $\phi(t_i, \tau)$ is the state transition matrix for the interval τ to t_i , and $W(\tau)$ is random, forcing state noise.

Combining equations (198), (199) and (200) gives:

$$\bar{Y} = \bar{M} \bar{X}_n + \bar{V} \quad (201)$$

where:

$$\bar{M} = (1/n) \sum_{i=1}^n M_i \phi_{i,n}$$

$$\bar{V} = (1/n) \sum_{i=1}^n v_i - (1/n) \sum_{i=1}^n \int_{t_i}^{t_n} M_i \phi(t_i, \tau) W(\tau) d\tau$$

The gain and the covariance matrix measurement update equations, which determine the new estimate and its associated covariance matrix from the prior estimate and the smoothed measurement Y , are derived using a procedure identical to that used in deriving the corresponding Kalman equations for simpler, end-of-interval measurements. Since this derivation is widely available in the literature, it is not repeated here. However, the results are:

$$b_K = (\bar{P}\bar{M}^T - \bar{Z}^T)(\bar{M}\bar{P}\bar{M}^T + \bar{C}' - \bar{M}\bar{Z} - \bar{Z}^T \bar{M}^T)^{-1} \quad (202)$$

$$P = P - b_K (\bar{M}P - \bar{Z}) \quad (203)$$

where b_K is the gain, P is the covariance matrix, and:

$$\bar{Z} = (1/n) \sum_{i=1}^n M_i' R_i \quad M_i' = M_i \phi_{i,n} \quad (204)$$

$$R_i = \int_{t_i}^{t_n} \phi(t_n, \tau) K \phi^T(t_n, \tau) d\tau \quad (205)$$

$$\begin{aligned} \bar{C}' = (1/n^2) \sum_{i=1}^n \langle v_i v_i^T \rangle + (1/n^2) \sum_{i=1}^n \left[\sum_{j=1}^n (M_j' R_i M_i'^T \right. \\ \left. + M_i' R_i M_j'^T) - M_i' R_i M_i'^T \right] \end{aligned} \quad (206)$$

Note that for the special case of a single, end-of-the-interval measurement (i.e., $\bar{Y} = Y_1 = Y_n$, $t_i = t_n$), equations (202) and (203) reduce to the normal Kalman form ($M_i = M_n = \bar{M}$, $\bar{Z} = 0$).

2. MEASUREMENT REASONABLENESS TESTING

Consider any single measurement Y . Denoting by \hat{Y} the estimated value of that measurement based on the measurement matrix M and the existing state estimate \hat{X} , i.e.,

$$\hat{Y} = M\hat{X},$$

then the difference D , defined by

$$D = \hat{Y} - Y \quad (207)$$

is a convenient basis for a reasonableness test as follows. Using equation 4) it follows that

$$D = M\epsilon - V \quad (208)$$

where $\epsilon = \hat{X} - X$ is the error in the estimate \hat{X} .

Taking the expected value of the square of D therefore gives

$$\langle D^2 \rangle = \langle DD^T \rangle = MPM^T + C \quad (209)$$

An attractive reasonableness test can now be formulated as

$$\begin{aligned} D^2 \leq k^2 (MPM^T + C) &\rightarrow Y \text{ is reasonable} \\ D^2 > k^2 (MPM^T + C) &\rightarrow Y \text{ is not reasonable} \end{aligned} \quad (210)$$

where k is the number of standard deviations selected as the reasonableness limit for $|D|$.

3. MEASUREMENT SELECTION

Denote by δ and K , respectively, a generalized miss vector and its (sensitivity coefficient) matrix relationship to ϵ , the error in the state estimate \hat{X} ; i.e.,

$$\delta = K\epsilon \quad (211)$$

The expected squared radial miss distance is just the trace of the miss covariance matrix:

$$KPK^T \quad (212)$$

Further, denoting by P and P_{Aj} , respectively, the estimate error covariance matrix just before and just after use of a particular measurement Y_j (measurement matrix M_j and measurement noise C_j), then the change in the expected squared radial miss distance is just:

$$K(P_{Aj} - P) K^T \quad (213)$$

But since (assuming for simplicity that all measurements Y_j are scalar):

$$P_{Aj} - P = - \frac{P M_j^T M_j P}{M_j P M_j^T + C_j} \quad (214)$$

it follows that the trace of the matrix Δ_j , defined by:

$$\Delta_j = \frac{K P M_j^T M_j P K^T}{M_j P M_j^T + C_j} \quad (215)$$

is the decrease in the expected squared radial miss distance.

An attractive measurement selection algorithm might therefore be based simply on calculating the trace of Δ_j for each of the available measurements, and selecting for further processing (i.e., processing by the Estimation and Control Module) that measurement which yielded the largest trace value.

4. MEASUREMENT SPACE AVERAGING

Consider a set of available (scalar) measurement differences Y_j ($j = 1, 2, \dots, n$). Denote the corresponding set of unit line-of-sight vectors by r_j ($j = 1, 2, \dots, n$)*. Then the space-averaged measurement on this set is defined by:

$$\bar{Y} = 1/n \sum_{j=1}^n r_j Y_j \quad (216)$$

* In the case of earth-mode emitters, replace r_j by τ_j (see the symbol glossary).

Define the error in Y_j by δY_j , and that portion of the measurement matrix associated with the modeled overall system errors by \hat{M}_j . Also let x denote the modeled error state vector. Then:

$$Y_j = \hat{M}_j x + \delta Y_j \quad (217)$$

where δY_j consists in all the unmodeled measurement-difference errors, plus noise. Using equation (217) in equation (216) leads to:

$$\bar{Y} = \bar{M}x + \delta Y \quad (218)$$

where:

$$\bar{M} = 1/n \sum_{j=1}^n r_j M_j \quad (219)$$

and

$$Y = 1/n \sum_{j=1}^n \delta Y_j \quad (220)$$

Remembering that the errors δY_j are assumed to be unmodeled, then if the scalar measurements Y_j were processed through the filter sequentially one at a time, the filter would essentially correct user position along each line of sight in turn, in each instance with an error essentially equal to $r_j \delta Y_j$. These errors would be cumulative, so that the final user position error δP_{SQ} after sequential, one-at-a-time processing of all n measurements Y_j would be given by the expression:

$$\delta P_{SQ} = \sum_{j=1}^n r_j \delta Y_j \quad (221)$$

On the other hand, use of the space-averaged measurement defined by equation (216) would essentially result in only the user position error:

$$\delta P_{SA} = \delta Y = 1/n \delta P_{SQ} \quad (222)$$

Thus, δP_{SA} will in general be much smaller than δP_{SQ} ; more specifically, the expected value of δP_{SA} is in fact n times smaller than that of δP_{SQ} .

APPENDIX VIII

RECURSION EQUATIONS FOR MEASUREMENT TIME SMOOTHING AND PREDICTION MATRICES

The Phase I functional formulation of the Kalman Filter Module provided closed-form equations for generating the sets of matrices associated with both the measurement averaging and the estimate and covariance matrix prediction operations.* However, since in many practical cases it may be necessary to update these matrices at much higher rates than the overall Kalman Filter Module execution rate, recursive rather than closed-form formulations are preferable. This appendix presents and discusses an appropriate set of such recursive formations.**

The matrices (and their closed-form expressions) under consideration here are:

$$\bar{Y}_n = \frac{1}{n} \sum_{i=1}^n Y_i \quad (223)$$

$$\bar{C}_n = \frac{1}{n} \sum_{i=1}^n C_i \quad (224)$$

$$\bar{M}_{n,F} = \frac{1}{n} \sum_{i=1}^n M_i C_{i,F} \quad (225)$$

$$\bar{N}_{n,F} = \frac{1}{n} \sum_{i=1}^n M_i C_{i,F} G_{F,i} \quad (226)$$

*See Appendix VII of this (Phase II) report.

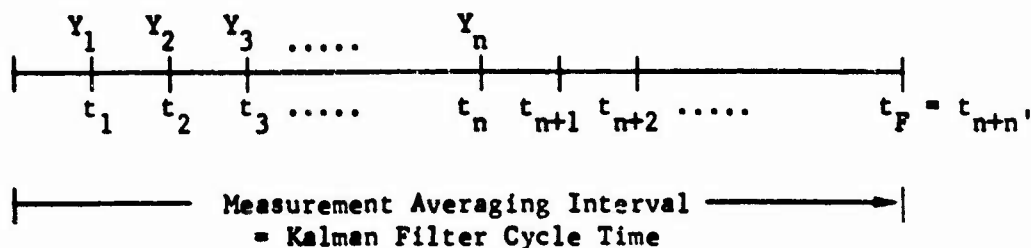
**The derivations, which in many cases are rather lengthy, are omitted here for brevity and clarity. The recursive formulae presented here, however, can be easily verified by direct substitution of the closed-form formulae.

$$\bar{Z}_{n,F} = \frac{1}{n} \sum_{i=1}^n M_i \phi_{i,F} R_{F,i} \quad (227)$$

$$\bar{W}_{n,F} = \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n M_{i,F} R_{F,ij} * M_{j,F}^T \quad (228)$$

$$(M_{i,F} = M_i \phi_{i,F}, \quad ij * = \text{larger of } i \text{ and } j)$$

Note that formulae (225) through (228) represent an important generalization of the corresponding formulae presented in the Phase I final report, which are valid only for generating a new Kalman estimate of the system error state for the time at which the last measurement Y_n was taken. On the other hand, the generalized formulae given here apply in the more general case when a delay exists between the time of the last measurement and the time t_F associated with the Kalman estimate (see the time sequence sketch below).



The recursive formulations of the closed-form expressions above are:

$$\bar{Y}_i = \bar{Y}_{i-1} + \frac{1}{i} (Y_i - \bar{Y}_{i-1}) \quad (\bar{Y}_0 = 0, i = 1 \text{ to } n) \quad (229)$$

$$\bar{C}_i = \bar{C}_{i-1} + \frac{1}{i} (C_i - \bar{C}_{i-1}) \quad (\bar{C}_0 = 0, i = 1 \text{ to } n) \quad (230)$$

$$\left\{ \begin{array}{l} \bar{M}_i = \bar{M}_{i-1} \phi_{i-1,i} + \frac{1}{i} \left(M_i - \bar{M}_{i-1} \phi_{i-1,i} \right) \quad \left(\bar{M}_0 = 0, i = 1 \text{ to } n \right) \\ \phi_{n,n+i}^* = \phi_{n,n+i'-1} \phi_{n+i'-1,n+i'} \quad \left(\phi_{n,n} = I, i' = 1 \text{ to } n' \right) \\ \bar{M}_{n,F} = \bar{M}_n \phi_{n,F} \end{array} \right\} \quad (231)$$

$$\left\{ \begin{array}{l} \bar{N}_i = \left(1 - \frac{1}{i} \right) \left(\bar{N}_{i-1} + \bar{M}_{i-1} G_{i-1,i} \right) \quad \left(\bar{N}_0 = 0, i = 1 \text{ to } n \right) \\ G_{n,n+i}^{**} = G_{n,n+i'-1} + \phi_{n,n+i'-1} G_{n+i'-1,n+i'} \quad \left(G_{n,n} = 0, i' = 1 \text{ to } n' \right) \\ \bar{N}_{n,F} = \bar{N}_n - \bar{M}_n G_{n,F} \end{array} \right\} \quad (232)$$

$$\left\{ \begin{array}{l} \bar{Z}_i = \left(1 - \frac{1}{i} \right) \left(\bar{Z}_{i-1} \phi_{i-1,i}^T + \bar{M}_{i-1} R_{i-1,i} \right) \quad \left(\bar{Z}_0 = 0, i = 1 \text{ to } n \right) \\ R_{n+i,n}^{***} = \phi_{n+i',n+i'-1} R_{n+i'-1,n} \phi_{n+i',n+i'-1}^T \\ \quad + R_{n+i',n+i'-1} \quad \left(R_{n,n} = 0, i' = 1 \text{ to } n' \right) \\ \bar{Z}_{n,F} = \bar{Z}_n \phi_{F,n}^T + \bar{M}_{n,F} R_{F,n} \end{array} \right\} \quad (233)$$

$$\left\{ \begin{array}{l} \bar{W}_i = \left(1 - \frac{1}{i} \right)^2 \bar{W}_{i-1} + \left(\bar{M}_i - \frac{1}{i} M_i \right) R_{i-1,i-1} \left(\bar{M}_i - \frac{1}{i} M_i \right)^T \\ \quad \left(\bar{W}_0 = 0, i = 1 \text{ to } n \right) \\ \bar{W}_{n,F} = \bar{W}_n + \bar{M}_{n,F} R_{F,n} \bar{M}_{n,F}^T \end{array} \right\} \quad (234)$$

Formulae (229) through (234) comprise the recursive formulation for the measurement averaging matrices defined by equations (223) through (228). The corresponding recursive formulae for prediction are:

*This formula is for recursive generation of $\phi_{n,F}$ for use in the $\bar{M}_{n,F}$ formula..

**This formula is for recursive generation of $G_{n,F}$ for use in the $\bar{N}_{n,F}$ formula.

***This formula is for recursive generation of $R_{F,n}$ for use in the $\bar{Z}_{n,F}$ and $\bar{W}_{n,F}$ formulae.

$$\left\{ \begin{array}{l} \hat{X}_i = \phi_{i,i-1} \hat{X}_{i-1} + G_{i,i-1} \dot{u} \\ P_i = \phi_{i,i-1} P_{i-1} \phi_{i,i-1}^T + R_{i,i-1} \end{array} \right\} \quad (235)$$

Use of the above recursive formulae (229) through (235) requires definition of the fundamental incremental matrices $\phi_{i-1,i}$ (and $\phi_{n+i'-1,n+i'}$), $G_{i-1,i}$ (and $G_{n+i'-1,n+i'}$), and $R_{i,i-1}$ (and $R_{n+i',n+i'-1}$). It can be demonstrated that*

$$\begin{aligned} \phi_{i-1,i} &= I + \int_{t_{i-1}}^{t_i} A(u) \phi(u, t_{i-1}) du \\ G_{i-1,i} &= (t_i - t_{i-1})I + \int_{t_{i-1}}^{t_i} A(u) G(u, t_{i-1}) du \\ R_{i,i-1} &= (t_i - t_{i-1})K \\ &\quad + \int_{t_{i-1}}^{t_i} \left\{ A(u)R(u, t_{i-1}) + R^T(u, t_{i-1})A^T(u) \right\} du \end{aligned}$$

If the time interval $t_i - t_{i-1}$ is small, then these formulae can be approximated by:

$$\left\{ \begin{array}{l} \phi_{i-1,i} \approx I - A_{i-1}(t_i - t_{i-1}) \\ G_{i-1,i} \approx -I(t_i - t_{i-1}) \\ R_{i,i-1} \approx K(t_i - t_{i-1}) \\ \phi_{i,i-1} = \phi_{i-1,i}^{-1} \approx I + A_{i-1}(t_i - t_{i-1}) \\ G_{i,i-1} = -\phi_{i,i-1} G_{i-1,i} \approx I(t_i - t_{i-1}) \\ R_{i-1,i} = -\phi_{i,i-1} R_{i,i-1} \phi_{i,i-1}^T \approx -K(t_i - t_{i-1}) \end{array} \right. \quad \begin{array}{l} (i = 1 \text{ to } n) \\ \text{and} \\ (i = 1 \text{ to } n') \end{array} \quad (236)$$

*Again, the derivations are omitted here for brevity, but the formulae can easily be verified by using the defining integral and differential equations for ϕ , G , and R .

APPENDIX IX

PROCESSOR DESIGN FOR NONLINEAR LOS PSEUDORANGING SITUATIONS

An important multilateration processor design problem area centers on the proper use of available radio navigation data in those prospective operational situations where the user/emitter relative position uncertainties are comparable in size to the actual user/emitter ranges themselves. The two principal such situations considered here--both against the background of the assumed availability of a net of LOS radio links only--are (a) navigation start-up (i.e., user position and velocity initialization) when no (or only coarse) a priori position and velocity estimates are available, and (b) transition from globally referenced (E frame) to locally referenced (EF frame) navigation on acquisition of an objective area LOS net. In the former case a large user position error, and in the latter case both a large user position error (e.g., from say pure inertial enroute navigation) and a large emitter net position error (e.g., from say an objective area datum plane uncertainty) are present which may well be comparable in size to the user/emitter ranges themselves.

This appendix first formulates and discusses the mathematical basis of the problem, and then outlines some promising candidate algorithms for its solution.

1. GENERAL DISCUSSION

To attack the problem, consider first the fundamental ranging equation, which relates the primary navigational entities involved in pseudoranging -- which includes two-way ranging as a subcase -- between the user and the j th emitter (see Figure 37).

$$|R_j| = |P - E_j| \quad (237)$$

*Throughout these notes, the symbols P , δP , E_j and δE can everywhere be replaced with p , δp , e_j , and δe_j , respectively; i.e., all results are equally valid for either E or EF frame referenced computations.

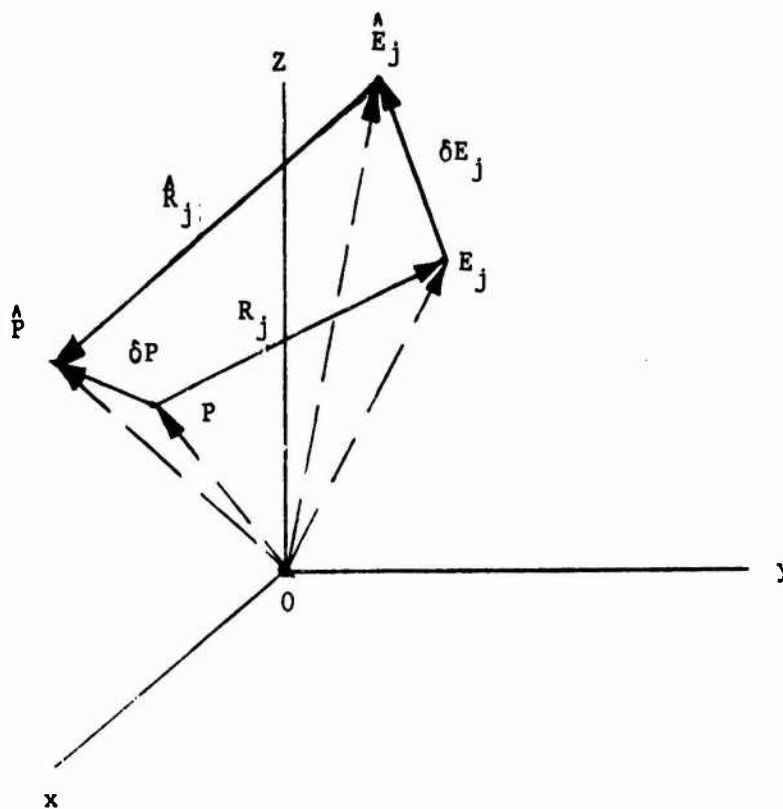


Figure 37. User-Emitter Geometry

where P , E_j , and R_j are respectively the true user position vector, the true j th emitter position vector, and the true j th-emitter-to-user range vector. The left side of equation (237) can be written:

$$|R_j| = R_{mj} - \delta R_{mb} - \delta R_{mNj} \quad (238)$$

where R_{mj} = radio pseudorange (phase of user-received emitter signal relative to user clock phase reference)

δR_{mb} = difference between user and emitter clock phase references

δR_{mNj} = noise in R_{mj}

Correspondingly, the right side of equation (237) can be written:

$$|P - E_j| = |\hat{R}_j - \delta R_j| \quad (239)$$

where $\hat{R}_j = \hat{P} - \hat{E}_j$, $\delta R_j = \delta P - \delta E_j$, and the superior hat implies the estimated, rather than the true, value of the hatted quantity.

Equating these results according to equation (237) gives:

$$R_{mj} - \delta R_{mb} - \delta R_{mNj} = |\hat{R}_j - \delta R_j| \quad (240)$$

Squaring both sides of equation (240), using equation (238), and collecting terms leads to the fundamental, nonlinear, pseudorange measurement/state relationship:

$$Y_{Rj} = M_{Rj} x + v_{Rj} + Q_{Rj} \quad (241)$$

where:

$$x^T = [\delta P^T \mid \delta P^T \mid \delta R_{mb} \mid \delta R_{mb} \mid \dots \mid \delta E_j^T \mid \dots \mid \delta E_j^T \mid \dots]$$

$$M_{Rj} = [\hat{R}_j^T \mid 0 \mid -R_{mj} \mid 0 \mid \dots \mid -R_j^T \mid \dots \mid 0 \mid \dots]$$

$$v_{Rj} = - \left(|R_j| + \frac{1}{2} \delta R_{mNj} \right) \delta R_{mNj}$$

$$Y_{Rj} = \frac{1}{2} \left(|\hat{R}_j|^2 - R_{mj}^2 \right) \quad (\hat{R}_j = \hat{P}_j - \hat{E}_j)$$

$$Q_{Rj} = \frac{1}{2} \left(\delta R_{mb}^2 - \delta R_j^T \delta R_j \right) \quad (\delta \dot{P} = \delta v)$$

A second fundamental, nonlinear, pseudorange-rating equation is obtained by time differentiating (240), multiplying the resulting equation by (240) itself, and collecting terms. The result is.

$$Y_{RRj} = M_{RRj} x + v_{RRj} + Q_{RRj} \quad (242)$$

where:

$$\begin{aligned}
 \mathbf{x}^T &= [\delta \dot{\mathbf{P}}^T | \delta \dot{\mathbf{P}}^T | \delta \dot{\mathbf{R}}_{mb} | \delta \dot{\mathbf{R}}_{mb} | \dots | \delta \dot{\mathbf{E}}_j^T | \dots | \delta \dot{\mathbf{E}}_j^T | \dots] \\
 \mathbf{M}_{RRj} &= [\hat{\mathbf{R}}_j^T | \hat{\mathbf{R}}_j^T | -\dot{\mathbf{R}}_{mj} | -\dot{\mathbf{R}}_{mj} | \dots | -\dot{\mathbf{R}}_j^T | \dots | -\dot{\mathbf{R}}_j^T | \dots] \\
 \mathbf{V}_{RRj} &= \dot{\mathbf{V}}_{Rj} \\
 \mathbf{Y}_{RRj} &= \dot{\mathbf{Y}}_{Rj} = \hat{\mathbf{R}}_j^T \dot{\hat{\mathbf{R}}}_j - \dot{\mathbf{R}}_{mj} \dot{\mathbf{R}}_{mj} \quad (\dot{\hat{\mathbf{R}}}_j = \dot{\hat{\mathbf{P}}}_j - \dot{\hat{\mathbf{E}}}_j) \\
 \mathbf{Q}_{RRj} &= \dot{\mathbf{Q}}_{Rj} = \delta \dot{\mathbf{R}}_{mb} \delta \dot{\mathbf{R}}_{mb} - \delta \dot{\mathbf{R}}_j^T \delta \dot{\mathbf{R}}_j
 \end{aligned}$$

and

$\dot{\mathbf{R}}_{mj}$ = radio pseudo range rate (phase rate of user-received emitter signal relative to user clock phase reference)

$\dot{\delta \mathbf{R}}_{mb}$ = time rate of change of $\delta \mathbf{R}_{mb}$

Equations (241) and (242) are the fundamental nonlinear relations between the measurements \mathbf{Y}_{Rj} (or \mathbf{Y}_{RRj}) and the error state \mathbf{x} ; the nonlinearities are in particular grouped in the term \mathbf{Q}_{Rj} (or \mathbf{Q}_{RRj}). These equations are the basis for the development of several, completely linear measurement/state relationships in what follows.

Before proceeding, it should first be noted that if the conditions

$$\begin{aligned}
 |\delta \mathbf{R}_{mb}| &\ll |\mathbf{R}_{mj}| \\
 |\delta \mathbf{R}_j| &\ll |\hat{\mathbf{R}}_j|
 \end{aligned} \tag{243}$$

hold, then the nonlinearities in equations (241) and (242) are negligible, and these equations then reduce to the linear relationships:

$$Y_{Rj} = M_{Rj}x + v_{Rj} \quad \begin{array}{l} \text{Negligible} \\ \text{Nonlinearities} \end{array} \quad (244)$$

$$Y_{RRj} = M_{RRj}x + v_{RRj} \quad \begin{array}{l} \text{One emitter; pseudo} \\ \text{ranging or pseudo} \\ \text{ranging and pseudo} \\ \text{range rating.} \end{array} \quad (245)$$

Equations (244) and (245) are equivalent to the linear measurement/state relationships developed in the first phase of the multilateration processor development effort, and which are derived and presented in Appendix VI of this Phase II final report.

Those equations, like (8) and (9) above, are also valid only when the conditions (7) hold.

Returning now to the consideration of the basic nonlinear equations (241) and (242), consider first the case when two or more emitters are simultaneously available. It is evident from the form of equation (241) and of Q_{Rj} that if:

$$\delta E_j = \delta E, \text{ or } \delta E_j = 0 \quad (246)$$

then writing down equation (241) for emitters j and k and differencing the resulting equations leads to the linear form:

$$\Delta Y_{Rjk} = \Delta M_{Rjk}x + \Delta v_{Rjk} \quad \begin{array}{l} \text{Pseudo Ranging;} \\ \text{two or more emitters,} \\ \text{condition (10) holds.} \end{array} \quad (247)$$

where:

$$\Delta Y_{Rjk} = Y_{Rj} - Y_{Rk}$$

$$\Delta M_{Rjk} = M_{Rj} - M_{Rk}$$

$$\Delta v_{Rjk} = v_{Rj} - v_{Rk}$$

Significant
Nonlinearities

where it is understood that the set of variables δE_j in x has been collapsed to either the single common (datum plane) error vector δE , or is obviated entirely if $\delta E_j = 0$.

Similarly, if (246) holds, the same procedure with equation (242) also leads to:

$\Delta Y_{RRjk} = \Delta M_{RRjk} x + \Delta v_{RRjk}$ <p>where:</p> $\Delta Y_{RRjk} = Y_{RRj} - Y_{RRk}$ $\Delta M_{RRjk} = M_{RRj} - M_{RRk}$ $\Delta v_{RRjk} = v_{RRj} - v_{RRk}$	<p style="text-align: right;">(248)</p> <p><u>Pseudo ranging and pseudo range rating;</u></p> <p><u>Two or more emitters; condition (246) holds</u></p> <p><u>Significant Nonlinearities</u></p>
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Consider next the case where only one emitter is available. Under these conditions, dropping the unnecessary emitter subscript j , and introducing instead the time subscript i , equations (5) and (5) can be written:

$$Y_{Ri} = M_{Ri} x_i + v_{Ri} + Q_{Ri} \quad (249)$$

$$Y_{RRi} = M_{RRi} x + v_{RRi} + Q_{RRi} \quad (250)$$

Assume now that:

$$\begin{aligned} \delta \dot{P} &= \text{constant} \quad (\delta \dot{R} = \text{constant}) \\ \delta \dot{E} &= \text{constant} \\ \delta \dot{R}_{mb} &= \text{constant} \end{aligned} \quad (251)$$

Therefore:

$$\begin{aligned} Q_{Ri} &= \frac{1}{2} \left(\delta R_{mbi}^2 - \delta R_{mbi}^T \delta R_{mbi} \right) \\ Q_{RRi} &= \delta \dot{R}_{mb} \delta R_{mbi} - \delta \dot{R}_{mb}^T \delta R_{mbi} \end{aligned}$$

It is obvious by inspection that simple differencing of equation (249) [or equation (250)] at two different time points will not remove these nonlinear terms. However, given the assumptions (251), higher-order differencing will. To this end, assume that some linear combination L_R of the measurements Y_{Ri} , and some (other) linear combination L_{RR} of the measurements Y_{RRi} can be identified such that:

$$L_R Q_{Ri} = \sum_{i=1}^{n_R} w_{Ri} Q_{Ri} = 0 \quad (252)$$

$$L_{RR} Q_{RRi} = \sum_{i=1}^{n_{RR}} w_{RRi} Q_{RRi} = 0 \quad (253)$$

where w_{Ri} and w_{RRi} are the weights associated with the linear combinations and n_R and n_{RR} are the required number of measurements which must be combined. To find these, note that:

$$\begin{aligned} Q_{Ri} &= \frac{1}{2} \left[\left(\delta R_{mbn} + \delta \dot{R}_{mb} \Delta t_{in} \right)^2 - \left| \delta R_n + \delta \dot{R} \Delta t_{in} \right|^2 \right] \\ &= \frac{1}{2} \left[\left(\delta R_{mbn}^2 + 2 \delta \dot{R}_{mb} \delta R_{mbn} \Delta t_{in} + \delta \dot{R}_{mb}^2 \Delta t_{in}^2 \right) \right. \\ &\quad \left. - \left| \delta R_n \right|^2 - 2 \delta R_n^T \delta \dot{R} \Delta t_{in} - \left| \delta \dot{R} \right|^2 \Delta t_{in}^2 \right] \end{aligned} \quad (254)$$

$$\begin{aligned} \text{or } Q_{Ri} &= \frac{1}{2} \left(\delta R_{mbn}^2 - \left| \delta R_n \right|^2 \right) + \left(\delta \dot{R}_{mb} \delta R_{mbn} - \delta R_n^T \delta \dot{R} \right) \Delta t_{in} \\ &\quad + \frac{1}{2} \left(\delta \dot{R}_{mb}^2 - \left| \delta \dot{R} \right|^2 \right) \Delta t_{in}^2 \end{aligned} \quad (255)$$

and

$$\begin{aligned} Q_{RRi} &= \delta \dot{R}_{mb} \left(\delta \dot{R}_{mbn} + \delta \dot{R}_{mb} \Delta t_{in} \right) - \delta \dot{R}^T \left(\delta R_n + \delta \dot{R} \Delta t_{in} \right) \\ \text{or } Q_{RRi} &= \left(\delta \dot{R}_{mb} \delta R_{mbn} - \delta \dot{R}^T \delta R_n \right) + \left(\delta \dot{R}_{mb}^2 - \left| \delta \dot{R} \right|^2 \right) \Delta t_{in} \end{aligned} \quad (256)$$

where $\Delta t_{in} = t_i - t_n$.

$L_R Q_{Ri}$ and $L_{RR} Q_{RRi}$ therefore have the form:

$$L_R Q_{Ri} = A_{R1} \sum_{i=1}^{n_R} w_{Ri} + A_{R2} \sum_{i=1}^{n_R} w_{Ri} \Delta t_{in} + A_{R3} \sum_{i=1}^{n_R} w_{Ri} \Delta t_{in}^2 \quad (257)$$

$$L_{RR} Q_{RRi} = A_{RR1} \sum_{i=1}^{n_{RR}} w_{RRi} + A_{RR2} \sum_{i=1}^{n_{RR}} w_{RRi} \Delta t_{in} \quad (258)$$

where the A_R 's and A_{RR} 's are independent of the summation index i . Since these are arbitrary coefficients, $L_R Q_{Ri}$ and $L_{RR} Q_{RRi}$ can be zero only if:

$$\sum_{i=1}^{n_R} w_{Ri} = \sum_{i=1}^{n_R} w_{Ri} \Delta t_{in} = \sum_{i=1}^{n_R} w_{Ri} \Delta t_{in}^2 = 0 \quad (259)$$

$$\sum_{i=1}^{n_{RR}} w_{RRi} = \sum_{i=1}^{n_{RR}} w_{RRi} \Delta t_{in} = 0 \quad (260)$$

To simplify these conditions, assume that the measurements are equi-time-spaced, Δt apart. Then, since $\Delta t_{in} = (i-n) \Delta t$, these conditions reduce to:

$$\sum_{i=1}^{n_R} w_{Ri} = \sum_{i=1}^{n_R} i w_{Ri} = \sum_{i=1}^{n_R} i(2n-i) w_{Ri} = 0 \quad (261)$$

$$\sum_{i=1}^{n_{RR}} w_{RRi} = \sum_{i=1}^{n_{RR}} i w_{RRi} = 0 \quad (262)$$

The smallest values of n_R and n_{RR} for which these can be satisfied are $n_R = 3$ and $n_{RR} = 2$. Based on these values, the resulting weights are:

$$\begin{aligned} w_{R1} &= k_R & w_{RR1} &= k_{RR} \\ w_{R2} &= 3k_R & w_{RR2} &= -2k_{RR} \\ w_{R3} &= 3k_R & w_{RR3} &= k_{RR} \\ w_{R4} &= -k_R \end{aligned}$$

where k_R and k_{RR} are arbitrary constants. For simplicity, take $k_R = k_{RR} = 1$.

Next note that $x_i = \phi_{i,n} x_n$, where, because of the conditions (251), the transition matrix $\phi_{i,n}$ is given by:

$$\phi_{i,n} = \begin{bmatrix} I & (i-n)\Delta t I & 0 & 0 & 0 & 0 \\ 0 & I & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & (i-n)\Delta t & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & I & (i-n)\Delta t I \\ 0 & 0 & 0 & 0 & 0 & I \end{bmatrix} \quad (263)$$

where

$$X^T = [\delta P^T \mid \delta \dot{P}^T \mid \delta R_{mb} \mid \delta \dot{R}_{mb} \mid \delta E^T \mid \delta \dot{E}^T]$$

Therefore, equations (249) and (250) can be written:**

$$Y_{Ri} = M_{Ri} \phi_{i,n} x_{nR} + v_{Ri} + Q_{Ri} \quad (264)$$

$$Y_{RRi} = M_{RRi} \phi_{i,n} x_{nRR} + v_{RRi} + Q_{RRi} \quad (265)$$

Operating on these with L_R and L_{RR} respectively and remembering that $L_R Q_{Ri} = L_{RR} Q_{RRi} = 0$, one can write the desired linear measurement/state forms:

$$\sum_{i=1}^4 w_{Ri} Y_{Ri} = \left(\sum_{i=1}^4 w_{Ri} M_{Ri} \phi_{i,4} \right) x_4 + \sum_{i=1}^4 w_{Ri} v_{Ri} \quad (266)$$

$$\sum_{i=1}^4 w_{RRi} Y_{RRi} = \left(\sum_{i=1}^3 w_{RRi} M_{RRi} \phi_{i,3} \right) x_3 + \sum_{i=1}^3 w_{RRi} v_{RRi} \quad (267)$$

* I.e., for transition of the state x from time t_n to time t_i .

**This result tacitly assumes that no forcing state noise of consequence acts on x in the time period of interest here.

These can be finally summarized in vector/matrix form as:

$$L_{R4}^Y Y_{R1} = \mu_{R4} x_4 + L_{R4}^V V_{R1} \quad (268)$$

$$L_{RR3}^Y Y_{RR1} = \mu_{RR3} x_3 + L_{RR3}^V V_{RR1} \quad (269)$$

where

$$L_{R4}^Y Y_{R1} = w_{R4S}^T Y_{R4S} \quad Y_{R4S}^T = \begin{bmatrix} Y_{R1} & Y_{R2} & Y_{R3} & Y_{R4} \end{bmatrix}$$

$$L_{RR3}^Y Y_{RR1} = w_{RR3S}^T Y_{RR3S} \quad Y_{RR3S}^T = \begin{bmatrix} Y_{RR1} & Y_{RR2} & Y_{RR3} \end{bmatrix}$$

$$L_{R4}^V V_{R1} = w_{R4S}^T V_{R4S} \quad V_{R4S}^T = \begin{bmatrix} V_{R1} & V_{R2} & V_{R3} & V_{R4} \end{bmatrix}$$

$$L_{RR3}^V V_{RR1} = w_{RR3S}^T V_{RR3S} \quad V_{RR3S}^T = \begin{bmatrix} V_{RR1} & V_{RR2} & V_{RR3} \end{bmatrix}$$

$$\mu_{R4} = \begin{bmatrix} w_{R4S}^T \hat{R}_{4S}^T & -3\Delta t w_{RR3S}^T \hat{R}_{3S}^T & -w_{R4S}^T R_{m4S} & 3\Delta t w_{RR3S}^T R_{m3S} & -w_{R4S}^T \hat{R}_{4S}^T & 3\Delta t w_{RR3S}^T \hat{R}_{3S}^T \end{bmatrix}$$

$$\mu_{R3} = \begin{bmatrix} w_{RR3S}^T \hat{R}_{3S}^T & w_{RR3S}^T \hat{R}_{3S}^T & -w_{RR3S}^T \hat{R}_{m3S} & -w_{RR3S}^T R_{m3S} & -w_{RR3S}^T \hat{R}_{3S}^T & -w_{RR3S}^T \hat{R}_{3S}^T \\ -2w_{RR2S}^T \hat{R}_{2S}^T & & +2w_{RR2S}^T \hat{R}_{m2S} & & +2w_{RR2S}^T \hat{R}_{2S}^T & \end{bmatrix}$$

and

$$w_{R4S}^T = [1 \ -3 \ 3 \ 1], \quad w_{RR3S}^T = [1 \ -2 \ 1], \quad w_{RR2S}^T = [1 \ -1]$$

$$\hat{R}_{4S} = [\hat{R}_1 \ \hat{R}_2 \ \hat{R}_3 \ \hat{R}_4], \quad \hat{R}_{3S} = [\hat{R}_1 \ \hat{R}_2 \ \hat{R}_3], \quad \hat{R}_{2S} = [\hat{R}_1 \ \hat{R}_2]$$

$$R_{m4S}^T = [R_{m1} \ R_{m2} \ R_{m3} \ R_{m4}], \quad R_{m3S}^T = [R_{m1} \ R_{m2} \ R_{m3}]$$

$$\hat{R}_{3S} = [\hat{R}_1 \ \hat{R}_2 \ \hat{R}_3], \quad \hat{R}_{2S} = [\hat{R}_1 \ \hat{R}_2]$$

$$\dot{R}_{m3S}^T = [\dot{R}_{m1S} \ \dot{R}_{m2S} \ \dot{R}_{m3S}], \quad \dot{R}_{m2S}^T = [\dot{R}_{m1S} \ \dot{R}_{m2S}]$$

2. CANDIDATE ALGORITHMS

Depending on whether only one, or two or more LOS emitter links are simultaneously available, equations (268), (269), or (247), (248) respectively furnish the basis for any of a wide variety of types of linear estimators of the error state x .

For example, the estimator selected could be of the closed form, batch type on the one hand, or of the recursive (iterative) form on the other. Further, it might either be of the least-squares type, or alternatively of the statistical (e.g., minimum variance, maximum likelihood, etc.) type.

However, the fact that (recursive, minimum variance) Kalman filtering has already been selected in Phase I as the best technique for processing the standard, linearized, one-emitter-at-a-time, LOS measurements [as defined in AFAL-TR-72-80, or equivalently by equations (244) and (245)], militates for the selection of this same technique for processing the special-case, start-up and reference frame transition measurements derived in equations (268), (269) or (247), (248).

Such a selection ensures maximum compactness and efficiency of the overall processor program, because of the large body of Kalman Filter Module subroutines which can then be developed and used in common for processing the standard type, and the special-case types (hereafter called the start-up type) of measurement alike. In fact, the only important difference associated with processing these two different types of measurement lies in the Kalman Filter Measurement Preprocessing Submodule, where in start-up situations, measurements and measurement matrices which are essentially just simple linear combinations of the

standard measurements and measurement matrices must be constructed for use by the Estimation and Control Submodule.*

With this approach, the appropriate times of transition between use of the start-up and the standard types of measurement might be specifiable by means of a simple test based on the variance levels of δR and δR_{mb} , using appropriate elements from the Kalman Filter covariance matrix, as follows.

A suitable starting point for defining such a test has already been identified by the conditions (243), or equivalently:

$$|\delta R_{mb}| \leq k |R_{mj}| \quad (270a)$$

$$|\delta R| \leq k |\hat{R}_j|^{**} \quad (0 < k < 1) \quad (270b)$$

Squaring gives:

$$\delta R_{mb}^2 \leq k^2 R_{mj}^2 \quad (271a)$$

$$\delta R^T \delta R \leq k^2 \hat{R}_j^{TA} \hat{R}_j \quad (271b)$$

Taking expected values of these gives:***

$$\langle \delta R_{mb}^2 \rangle \leq k^2 R_{mj}^2 \quad (272a)$$

$$\langle \delta R^T \delta R \rangle \leq k^2 \hat{R}_j^{TA} \hat{R}_j \quad (272b)$$

* It is pointed out that although the linear-combination start-up type of measurement appears at first sight to be a suitable candidate for exclusive use all the time, since it involves no measurement/state nonlinearities at all, it has the serious disadvantage of requiring the simultaneous availability of data from more than one user/emitter link at a time. The basic linearized, one-emitter-at-a-time type of measurement is therefore to be preferred as the standard, with the linear combination type reserved for the nonlinear start-up situations.

** The conditions (246) are assumed.

*** The right sides of these equations are treated here as deterministic quantities.

Equations (272a and b) represent the desired tests for determining Kalman filter transition to and from start-up and standard operation. In particular, start-up operation (i.e., exclusive use of linear-combination measurements) should be initiated and should continue (with respect to a given net of emitters) until equations (272) are satisfied for every emitter j in the net. When all emitters satisfy (272), then standard measurement use should be initiated. In implementing the tests, the right sides of equations (272a) and (272b) should be computed from the quantities k , R_{mj} , and \hat{R}_j as shown, while the left sides should be obtained from the Kalman filter covariance matrix P_K as follows. P_K can be written in partitioned form as.*

$$P_K = \begin{bmatrix} \langle \delta P \delta P^T \rangle & \langle \delta P \delta \dot{P}^T \rangle & \langle \delta P \delta R_{mb} \rangle & \langle \delta P \delta \dot{R}_{mb} \rangle & \langle \delta P \delta E^T \rangle & \langle \delta P \delta \dot{E}^T \rangle \\ \langle \delta \dot{P} \delta P^T \rangle & \langle \delta \dot{P} \delta \dot{P}^T \rangle & \langle \delta \dot{P} \delta R_{mb} \rangle & \langle \delta \dot{P} \delta \dot{R}_{mb} \rangle & \langle \delta \dot{P} \delta E^T \rangle & \langle \delta \dot{P} \delta \dot{E}^T \rangle \\ \langle \delta R_{mb} \delta P^T \rangle & \langle \delta R_{mb} \delta \dot{P}^T \rangle & \langle \delta R_{mb}^2 \rangle & \langle \delta R_{mb} \delta \dot{R}_{mb} \rangle & \langle \delta R_{mb} \delta E^T \rangle & \langle \delta R_{mb} \delta \dot{E}^T \rangle \\ \langle \delta \dot{R}_{mb} \delta P^T \rangle & \langle \delta \dot{R}_{mb} \delta \dot{P}^T \rangle & \langle \delta \dot{R}_{mb} \delta R_{mb} \rangle & \langle \delta \dot{R}_{mb}^2 \rangle & \langle \delta \dot{R}_{mb} \delta E^T \rangle & \langle \delta \dot{R}_{mb} \delta \dot{E}^T \rangle \\ \langle \delta E \delta P^T \rangle & \langle \delta E \delta \dot{P}^T \rangle & \langle \delta E \delta R_{mb} \rangle & \langle \delta E \delta \dot{R}_{mb} \rangle & \langle \delta E \delta E^T \rangle & \langle \delta E \delta \dot{E}^T \rangle \\ \langle \delta \dot{E} \delta P^T \rangle & \langle \delta \dot{E} \delta \dot{P}^T \rangle & \langle \delta \dot{E} \delta R_{mb} \rangle & \langle \delta \dot{E} \delta \dot{R}_{mb} \rangle & \langle \delta \dot{E} \delta E^T \rangle & \langle \delta \dot{E} \delta \dot{E}^T \rangle \end{bmatrix} \quad (273)$$

$\langle \delta R_{mb}^2 \rangle$ is then available where shown in P_K .

*The state vector x and covariance matrix P_K represented in this appendix are (for brevity) actually only the subsets of elements of the more general x and P_K (as defined in AFAL-TR-72-80) which are involved in the measurement operations discussed here. Generalization of these results to apply to the more general x and P_K is simply a matter of inserting the necessary null relationships between the measurements defined here and the remaining, omitted state vector elements, and then reordering.

Since $\langle \delta R^T \delta R \rangle = \langle \delta P^T \delta P + \delta E^T \delta E - 2\delta P^T \delta E \rangle = \langle \delta P^T \delta P \rangle + \langle \delta E^T \delta E \rangle - 2\langle \delta P^T \delta E \rangle$,

it follows that $\langle \delta R^T \delta R \rangle$ can then be obtained from P_K as:

$$\langle \delta R^T \delta R \rangle = \text{Tr} \langle \delta P \delta P^T \rangle + \text{Tr} \langle \delta E \delta E^T \rangle - 2\text{Tr} \langle \delta P \delta E^T \rangle \quad (274)$$

where the symbol Tr denotes the trace (i.e., the sum of the diagonal elements) of the matrix following this symbol.

Finally, the constant k of equations (272) should be chosen small compared to unity (e.g., $k = 0.1$). However, simulation may be necessary to determine its most appropriate handling.

In navigation start-up with no a priori position or velocity information, \hat{P} , \hat{P} , \hat{E} , \hat{E} , \hat{x} , and P_K should be initialized according to

a) $\hat{P} = \hat{P} = \hat{E} = \hat{E} = \Delta R_{mb}^* = \Delta R_{mb}^* = \hat{x} = 0$;

b) $\langle \delta P \delta P^T \rangle = \langle \delta E \delta E^T \rangle = \langle \delta P \delta E^T \rangle = \sigma_p^2 I$ (where σ_p = large (1σ) position error);

$\langle \delta R_{mb}^2 \rangle = \sigma_R^2$, $\langle \delta \dot{R}_{mb}^2 \rangle = \sigma_{\dot{R}}^2$ ($\sigma_R = 0.577 \times$ lane width, $\sigma_{\dot{R}} = 0.577 \times$ groundspeed capability of aircraft);

c) All other P_K elements = 0.

On the other hand, in E to EF frame transition, $\langle \delta E \delta E^T \rangle = \sigma_E^2 I$, where $\sigma_E = 1\sigma$ emitter net datum plane error.

* These are the a priori estimates of phase and phase rate error respectively which are subsequently corrected by the Kalman filter, and should not be confused with the corresponding Kalman filter estimates of errors in phase and phase rate.

APPENDIX X

IMU COARSE SELF-LEVELING AND ALIGNMENT

The algorithms developed in this appendix are based on two principal assumptions:

- (a) The carrier vehicle either is stationary or is moving at constant speed and altitude on a great circle course throughout the entire coarse leveling and alignment operation.*
- (b) Continuous radio-autonomous navigation has been established before the start of, and is maintained throughout the latter, coarse align phase. Also, the fixed transformation $T_{C/E}$ has been established

To begin, if v is the vehicle velocity with respect to the earth (E frame), then assumption (a) implies that:

$$\frac{d_L v}{dt} = 0 \quad (275)$$

i.e., the time rate of change of v with respect to the local vertical wander azimuth frame L is zero. It follows from (275) that:**

$$f = -g - \left(2\omega_{E/I} + \omega_{L/E} \right) \times v \quad (276)$$

Now f_{ACC} , the accelerometer output vector, is a direct measure of the specific force f . Neglecting the small last term, (276) can therefore be written:

$$f_{ACC} \approx -g \quad (277)$$

*These conditions need not and cannot be exactly satisfied; however, the inaccuracies in the coarse alignment scheme described here will be directly proportional to the deviations from them.

**See Appendix II, equation (46).

Since $-g$ has the direction of the local (upward) vertical, it follows that if ℓ_1 is the unit local vertical vector, then:

$$\ell_1 \approx f_{ACC} / |f_{ACC}| \quad (278)$$

The vector ℓ_1 provides the basis for platform coarse leveling. In particular:

$$\begin{aligned} (p_1)_P^T (\ell_1)_P &\approx \cos \theta \\ (p_1)_P \times (\ell_1)_P &= (u_1)_P \approx \sin \theta \frac{(u_1)_P}{|u_1|} \end{aligned} \quad (279)$$

where $(p_1)_P$ is the unit #1 P frame axis vector $\left\{ (p_1)_P^T = [1 \ 0 \ 0] \right\}$ and θ ($0^\circ \leq \theta \leq 180^\circ$) is the angle between the platform #1 (azimuth) axis and the local vertical. The vector u_1 lies along the intersection of the local horizon plane and the plane defined by p_2 and p_3 , and has a magnitude $\sin \theta$.

A very fast way to erect the platform would consist in applying slew rate along the platform direction defined by u_1 ; i.e.:

$$(\omega_{SLEW})_P = |\omega_{SLEW}| \frac{(u_1)_P}{|u_1|} \quad (280)$$

The slew should be continued until:

$$|u_1| \leq \theta_1 \text{ and } (p_1)_P^T (\ell_1)_P > 0 \quad (281)$$

where θ_1 is a suitable chosen constant.*

However, if only one level of fixed slew rate can be applied to each platform gyro, then (280) is not possible, and must be replaced by:

* This algorithm will probably work as it stands even when the platform is initially upside down. This should, however, be verified by simulation.

$$\left(\omega_{\text{SLEW}}\right)_P = \left|\omega_{\text{SLEW}}\right| \left(p_1\right)_P \quad (282)$$

until $\left(p_j\right)_P^T \left(l_1\right)_P < \theta_2$ ($i = 2$ or 3)

and then

$$\left(\omega_{\text{SLEW}}\right)_P = \left|\omega_{\text{SLEW}}\right| \left(p_j\right)_P \quad (283)$$

until $\left(p_i\right)_P^T \left(l_1\right)_P < \theta_2$ ($j \neq i$)

where θ_2 is another suitably chosen constant.

When coarse erection is complete, a period of proportional control leveling should follow in order to attain a sufficiently accurate platform vertical to allow subsequent coarse alignment. This can be done by applying the gyro torquing rate:

$$\left(\omega_{\text{PROPL}}\right)_P = k_{\text{PROPL}} \left(u_1\right)_P \quad (284)$$

where k_{PROPL} is an appropriate proportional leveling control gain. In particular, this rate should be maintained until the end of coarse alignment.

When:

$$\left|u_1\right| < \theta_3 \quad (285)$$

where θ_3 is an appropriate constant, the null rate applied to the azimuth gyro* should be replaced by the azimuth earth rate component:

$$\left(\omega_{\text{PROPL}}\right)_P = \left(\omega_{E/I}\right)_C^T \frac{g_c}{|g|} \left(p_1\right)_P \quad (286)$$

where g_c is available as a dynamic VSM output.

* This null rate is implied by equation 10), since $\left(u_1\right)_P$ is a 3×1 vector whose #1 element is zero.

The total stabilization rate:

$$\left(\omega_{\text{GYR}}\right)_P = \left(\omega_{\text{PROPL}}\right)_P + \left(\omega_{\text{PROPL}}\right)_P \quad (287)$$

should continue to be applied to the platform gyros until coarse align is complete.

With the platform held level and approximately nonrotating in azimuth (with respect to a wander azimuth frame) by the torquing rate (287), the coarse align phase can begin.

Since, except for platform drift rates and the azimuth earth rate misalignment produced by the small platform hangoff, the applied rate (287) is equal to the sum of local earth rate and the local vertical angular rate, it follows that:

$$\left(\omega_{\text{GYR}}\right)_P \approx T_{P/C} \left(\omega_{P/I}\right)_C \quad (288)$$

where:

$$\left(\omega_{P/I}\right)_C = \left(\omega_{P/C}\right)_C + \left(\omega_{E/I}\right)_C \quad (289)$$

Also:

$$\left(f_{\text{ACC}}\right)_P \approx -T_{P/C} g_C \quad (290)$$

and taking the vector cross-product of equations (288) and (290) gives:

$$\left(f_{\text{ACC}}\right)_P \times \left(\omega_{\text{GYR}}\right)_P \approx T_{P/C} \left[\left(\omega_{P/I}\right)_C \times g_C \right] \quad (291)$$

Equations (288), (290), and (291) can be combined into a single 3x3 matrix equation, and solved explicitly for $T_{P/C}$ as*:

*An alternate, normalized form of (292) can be obtained by first normalizing equations (288), (290) and (291). This form should also be considered when it comes to actual programming for a specific application.

$$T_{P/C} = \left[\begin{pmatrix} f_{ACC} \end{pmatrix}_P \middle| \begin{pmatrix} \omega_{GYR} \end{pmatrix}_P \middle| \begin{pmatrix} f_{ACC} \end{pmatrix}_P \times \begin{pmatrix} \omega_{GYR} \end{pmatrix}_P \right] \left[\begin{matrix} -g_C \\ \begin{pmatrix} \omega_{P/I} \end{pmatrix}_C \\ \begin{pmatrix} \omega_{P/I} \end{pmatrix}_C \times g_C \end{matrix} \right]^{-1} \quad (292)$$

In equation (292), g_C and $\begin{pmatrix} \omega_{E/I} \end{pmatrix}_C$ are available directly as VSTM outputs. $\begin{pmatrix} \omega_{P/C} \end{pmatrix}_C$ can also be computed from VSTM outputs as follows.

Now:

$$\begin{pmatrix} \omega_{P/C} \end{pmatrix}_C = T_{C/P} \begin{pmatrix} \omega_{P/C} \end{pmatrix}_P$$

But, if L is any locally level, wander azimuth frame, then because of assumption (a) above, it follows that $\omega_{P/C} = \omega_{L/C}$. Therefore:

$$\begin{aligned} \begin{pmatrix} \omega_{P/C} \end{pmatrix}_C &= T_{C/P} \begin{pmatrix} \omega_{L/C} \end{pmatrix}_P \\ &= T_{C/P} T_{P/L} \begin{pmatrix} \omega_{L/C} \end{pmatrix}_L \\ &= T_{C/L} \begin{pmatrix} \omega_{L/C} \end{pmatrix}_L \end{aligned}$$

In the L frame, however, $\omega_{L/C}$ can be expressed in terms of v_L or v_C as:

$$\begin{pmatrix} \omega_{L/C} \end{pmatrix}_L = \frac{1}{R_o} K_{Lo} v_L = \frac{1}{R_o} K_{Lo} T_{L/C} v_C$$

where R_o is the nominal radius of the earth and:

$$K_{Lo} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix} = \frac{-g_L}{|g_L|} \times$$

Therefore:

$$\begin{pmatrix} \omega_{P/C} \end{pmatrix}_C = \frac{1}{R_o} \left(T_{C/L} K_{Lo} T_{L/C} \right) v_C$$

or

$$\begin{pmatrix} \omega_{P/C} \end{pmatrix}_C = \frac{1}{R_o} K_{Co} v_C$$

where:

$$K_{Co} = \frac{-g_C}{|g|} \times$$

$(\omega_{P/C})_C$ can therefore be determined using g_C and v_C from the VSTM, by the formula:

$$(\omega_{P/C})_C = \frac{1}{R_o} \frac{-g_C}{|g|} \times v_C \quad (293)$$

Equation (292) reflects the impossibility of stationary gyrocompassing (i.e., azimuth determination) in the vicinity of the earth's poles in the fact that $\omega_{P/I} \times g = 0$ (since $\omega_{P/I}$ and g are parallel) in this case, so that the indicated matrix inversion required to determine $T_{C/P}$ is impossible. Also, if the carrier vehicle is moving in such a way as to remain essentially non-rotating with respect to inertial space, then $\omega_{P/I} \approx 0$, and gyrocompassing is again impossible*.

However, for all other types of vehicle motion, gyrocompassing is possible. In particular, it is possible for a moving vehicle at the pole, provided that sufficient radio data is available to continuously maintain accurate VSTM p_C and v_C outputs during the align phase.

When only an AHRU is available as an attitude reference, then $T_{P/C}$ cannot be initialized directly as above. Rather $T_{L/C}$ and $T_{P/L}$ must first be initialized and then $T_{P/C}$ computed from:

$$T_{P/C} = T_{P/L} T_{L/C}$$

*Mathematically, this condition is described by: $v_C = -T_{C/E} \left\{ (\omega_{E/I})_E \times p_E \right\}$. Strictly speaking, this situation can only arise on small-circle, not great-circle, courses. However, it can be closely approached at the high-latitude apogee of certain great-circle courses.

$T_{L/C}$ for this purpose can be obtained as:

$$T_{L/C} = \begin{bmatrix} (L_1)_C^T \\ (L_2)_C^T \\ (L_3)_C^T \end{bmatrix}$$

$$(L_1)_C = -g_C/|g| \quad (\text{unit vertical up})$$

$$(L_2)_C = \frac{(\omega_{P/I})_C \times (L_1)_C}{|(\omega_{P/I})_C \times (L_1)_C|}$$

$$(L_3)_C = (L_1)_C \times (L_2)_C$$

where L_2, L_3 = unit east, north vectors if $v_C = 0$
 = unit along-track, cross-track vectors at earth's poles

In general, if L' is any other locally level frame (i.e., such that $L'_1 = L_1$) then the transformation from the L to the L' frames can be represented by

$$T_{L'/L} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \theta_{L'/L} & -\sin \theta_{L'/L} \\ 0 & \sin \theta_{L'/L} & \cos \theta_{L'/L} \end{bmatrix}$$

where $\theta_{L'/L}$ is the CCW angle from L_3 to L'_3 .

If L' = local up, east, north frame, then:

$$\begin{cases} \sin \theta_{L'/L} = (L_2)_C^T n_C \\ \cos \theta_{L'/L} = (L_2)_C^T e_C \end{cases}$$

where: $\begin{cases} e_C = \text{unit east vector} = (L_2)_C, \text{ with } v_C \text{ set to zero} \\ n_C = \text{unit north vector} = (L_1)_C \times e_C \end{cases}$

Near the poles, where L' cannot be defined in this way since north is undefined, $\theta_{L'/L}$ can be defined by the more general equations:

$$\begin{cases} \sin \theta_{L'/L} = (L_2)_C^T (L_{2C})' \\ \cos \theta_{L'/L} = (L_2)_C^T (L_{3C})' \end{cases}$$

where $(L_2)_C'$ must be defined with respect to the earth-fixed C frame, and $(L_{3C})' = (L_1)_C \times (L_{2C})'$

APPENDIX XI ANTENNA LEVER ARM ERRORS

This appendix contains the development for establishing the errors due to uncertainty in aircraft frame direction cosines and gives a means of reducing the state complexity and redundancy contained in Appendix VI.

A basic linear error effect is the uncertainty in defining the antenna lever arm of the user. Note that the error vector is defined by assuming the following conditions:

- (a) Antenna separation from platform is fixed and invariant in the airframe coordinate system.
- (b) A direction cosine matrix (DCM) is defined which transforms from aircraft coordinate system to computer-defined earth-centered system.

Notationally the lever arm is defined as:

$$d_C = T_{C/A} d_A \quad (294)$$

where d_A = antenna lever arm in aircraft frame, vector

d_C = antenna lever arm in computer frame, vector

$T_{C/A}$ = direction cosine matrix (DCM) from aircraft to computer axes.

In order to establish the error vector for the antenna lever arm, consider the following:

$$d + \Delta d = [T_{C/A} + \delta T_{C/A}] (d_A + \Delta d_A) \quad (295)$$

$$d + \Delta d = T_{C/A} d_A + T_{C/A} \Delta d_A + \delta T_{C/A} d_A + \delta T_{C/A} \Delta d_A \quad (296)$$

and

$$\Delta d = T_{C/A} \Delta d_A + \delta T_{C/A} \Delta d_A + \delta T_{C/A} d_A \quad (297)$$

where $\delta T_{C/A}$ = 3x3 direction cosine matrix which is functional with $T_{C/A}$ and with the errors in establishing $T_{C/A}$

Δd_A = error in antenna lever arm as defined along the aircraft axis.

The DCM $\delta T_{C/A}$ is also given by:

$$T_{C/A} + \delta T_{C/A} = [I + \delta T_{C/A} T_{A/C}] T_{C/A} \quad (298)$$

where

$\delta T_{C/A}^T A/C$ = skew symmetric matrix which for small angle errors is the vector matrix $[\phi x]$

$$\delta T_{C/A} = [\phi]^T T_{C/A} = \begin{bmatrix} 0 & \phi_z & -\phi_y \\ -\phi_z & 0 & \phi_x \\ \phi_y & -\phi_x & 0 \end{bmatrix} T_{C/A} \quad (299)$$

The proof of the logic given for defining the Incremental Direction Cosine Matrix $\delta T_{C/A}$ is given by the following:

Consider the DCM:

$$T + \delta T$$

We can write

$$T + \delta T = [I + \delta T T^T] T \quad (300)$$

since

$$\delta T T^T T = \delta T [I]$$

$$\begin{aligned} T + \delta T &= T + \delta T [T^T T] \\ &= [I + [\phi x]] T \end{aligned} \quad (302)$$

so

$$[\phi x] = \delta T T^T \quad (303)$$

$$[\phi x] T = \delta T T^T T = \delta T [I] = \delta T. \quad (304)$$

where

$$[\phi x] = \text{skew symmetric matrix.}$$

Note that the formulation of

$$\delta T_{C/A} = [\phi x]^T T_{C/A} \quad (305)$$

requires only the definition of a skew symmetric matrix of 3 unknown vector misalignment angles:

$$\phi = \begin{bmatrix} \phi_x \\ \phi_y \\ \phi_z \end{bmatrix}$$

rather than the 9 elements of $\delta T_{C/A}$.

The approach defined for all 9 elements is:

$$\Delta d = \underbrace{\left[T_{C/A} + \delta T_{C/A} \right] \Delta d_A}_{\text{Observable portion of any error of antenna location}} + \delta T_{C/A} d_A \quad (307)$$

Observable portion
of any error of
antenna location } Assume = 0

↓
or keep in state vector
for the filter to estimate.

The latter portion may be written as:

$$\begin{aligned} \delta T_{C/A} &= \begin{bmatrix} 0 & \phi_z & -\phi_y \\ -\phi_z & 0 & \phi_x \\ \phi_y & -\phi_x & 0 \end{bmatrix} \begin{bmatrix} T_{11} & T_{12} & T_{13} \\ T_{21} & T_{22} & T_{23} \\ T_{31} & T_{32} & T_{33} \end{bmatrix} \\ &= \begin{matrix} T_{21}\phi_z - T_{31}\phi_y & T_{22}\phi_z - T_{32}\phi_y & T_{23}\phi_z - T_{33}\phi_y \\ -T_{11}\phi_z + T_{31}\phi_x & -T_{12}\phi_z + T_{32}\phi_x & -T_{13}\phi_z + T_{33}\phi_x \\ T_{11}\phi_y - T_{21}\phi_x & T_{12}\phi_y - T_{22}\phi_x & T_{13}\phi_y - T_{23}\phi_x \end{matrix} \\ &= \begin{matrix} 3 \times 3 & = & \phi_{11} & \phi_{12} & \phi_{13} \\ & & \phi_{21} & \phi_{22} & \phi_{23} \\ & & \phi_{31} & \phi_{32} & \phi_{33} \end{matrix} \end{aligned} \quad (308)$$

$$\text{and } \left[\delta T_{C/A} \right] d_A = [3 \times 3] \begin{bmatrix} dA_1 \\ dA_2 \\ dA_3 \end{bmatrix}$$

$$\begin{aligned} &= \begin{matrix} \phi_{11} dA_1 + \phi_{12} dA_2 + \phi_{13} dA_3 \\ \phi_{21} dA_1 + \phi_{22} dA_2 + \phi_{23} dA_3 \\ \phi_{31} dA_1 + \phi_{32} dA_2 + \phi_{33} dA_3 \end{matrix} = 3 \times 1 \text{ vector} \\ & \quad (309) \end{aligned}$$

Expanding the terms for the indicated product yields:

$$\begin{aligned}\Delta d_1 = & \left(T_{21}\phi_z - T_{31}\phi_y \right) dA_1 \\ & \left(T_{22}\phi_z - T_{32}\phi_y \right) dA_2 \\ & \left(T_{23}\phi_z - T_{33}\phi_y \right) dA_3\end{aligned}\tag{310}$$

$$\begin{aligned}\Delta d_2 = & \left(-T_{11}\phi_z + T_{31}\phi_x \right) dA_1 \\ & \left(-T_{12}\phi_z + T_{32}\phi_x \right) dA_2 \\ & \left(-T_{13}\phi_z + T_{33}\phi_x \right) dA_3\end{aligned}\tag{311}$$

$$\begin{aligned}\Delta d_3 = & \left(T_{11}\phi_y - T_{21}\phi_x \right) dA_1 \\ & \left(T_{12}\phi_y - T_{22}\phi_x \right) dA_2 \\ & \left(T_{13}\phi_y - T_{23}\phi_x \right) dA_3\end{aligned}\tag{312}$$

What is wanted is the following:

$$\begin{bmatrix} \Delta d_1 \\ \Delta d_2 \\ \Delta d_3 \end{bmatrix} = \begin{bmatrix} \\ \\ \\ \end{bmatrix} \begin{bmatrix} \phi_x \\ \phi_y \\ \phi_z \end{bmatrix}\tag{313}$$

The elements of $[M]$ can be defined as:

$$\begin{aligned}M_{11} & \triangleq 0.0 \\ M_{22} & \triangleq 0.0 \\ M_{33} & \triangleq 0.0\end{aligned}\tag{314}$$

$$\begin{aligned}
 M_{12} &= -T_{31}dA_1 - T_{32}dA_2 - T_{33}dA_3 \\
 &= - \begin{bmatrix} T_{31} & T_{32} & T_{33} \end{bmatrix} \begin{bmatrix} dA_1 \\ dA_2 \\ dA_3 \end{bmatrix}
 \end{aligned} \tag{315}$$

$$\begin{aligned}
 M_{13} &= T_{21}dA_1 + T_{22}dA_2 + T_{23}dA_3 \\
 &= \begin{bmatrix} T_{21} & T_{22} & T_{23} \end{bmatrix} \begin{bmatrix} dA_1 \\ dA_2 \\ dA_3 \end{bmatrix}
 \end{aligned} \tag{316}$$

$$M_{21} = \begin{bmatrix} T_{31} & T_{32} & T_{33} \end{bmatrix} \begin{bmatrix} dA_1 \\ dA_2 \\ dA_3 \end{bmatrix} \tag{317}$$

$$M_{23} = - \begin{bmatrix} T_{11} & T_{12} & T_{13} \end{bmatrix} \begin{bmatrix} dA_1 \\ dA_2 \\ dA_3 \end{bmatrix} \tag{318}$$

$$\text{and } M_{31} = - \begin{bmatrix} T_{21} & T_{22} & T_{23} \end{bmatrix} \begin{bmatrix} dA_1 \\ dA_2 \\ dA_3 \end{bmatrix} \tag{319}$$

$$M_{32} = \begin{bmatrix} T_{11} & T_{12} & T_{13} \end{bmatrix} \begin{bmatrix} dA_1 \\ dA_2 \\ dA_3 \end{bmatrix} \tag{320}$$

which defines $[M]$ to be a skew symmetric matrix with 6 nonzero elements, 3 of which are identical except for sign.

Note that each element of M is basically a dot product of two vectors which are;

$$T = \begin{bmatrix} T_1^T \\ - \\ T_2^T \\ - \\ T_3^T \end{bmatrix} \quad \text{and} \quad T^T = \begin{bmatrix} T_1^T & T_2^T & T_3^T \end{bmatrix} \quad (321)$$

$$\begin{aligned} \text{and } T_1 &= \text{column vector of } T^T \\ T_2 &= \text{column vector of } T^T \\ T_3 &= \text{column vector of } T^T \end{aligned} \quad (322)$$

$$\text{and } M = \begin{bmatrix} 0 & -T_3 \cdot dA & \bar{T}_2 \cdot dA \\ \bar{T}_3 \cdot dA & 0 & -T_1 \cdot dA \\ -T_2 \cdot dA & T_1 \cdot dA & 0 \end{bmatrix} \quad (323)$$

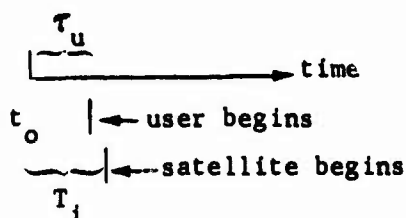
APPENDIX XII

LOS RANGE AND RANGE RATE TIME DELAYS PERTINENT TO MULTILATERATION

This appendix is concerned with the mechanization and timing sequence due to transit and computational delays for a pseudorange and range-rate system. The development is intended to answer some bothersome aspects of the timing and control sequence. In general, this appendix can also be considered in part an extension of the material and results of Appendix VI.

1. PSEUDONOISE RANGING CONCEPTS FOR ERROR ESTIMATION

Consider a universal time track defined as t_0 :



At $t_0 + \tau_u$ a user receiver generates a pseudorandom noise phase-shift keyed code sequence which is used to cross-correlate with a signal generated by the i th satellite which also generates the same PRN PSK sequence, but with a transmission incidence of starting given as $t_0 + \tau_i$.

Note that in both cases the universal clock delays can be defined as range biases given by:

$$\begin{aligned} b_u &= c\tau_u \\ b_i &= c\tau_i \end{aligned} \quad c = \text{speed of light}$$

In the same universal time track we define that we have knowledge of the satellite position vector or

$$e_i(t_0) \triangleq \text{known satellite position vector}$$

Actually all we will have in reality will be an estimate of the satellite vector or

$$\hat{e}(t_0) = e(t_0) + \Delta d(t_0) \quad (324)$$

The position of the user is given by a p vector or

$p(t_0) \triangleq$ defined user position at t_0

The exact range between the user and the satellite is defined as the scalar quantity (see Figure 38).

$$|R| = |p - e| \quad (325)$$

or $|R(t_0)| = |p(t_0) - e(t_0)|$

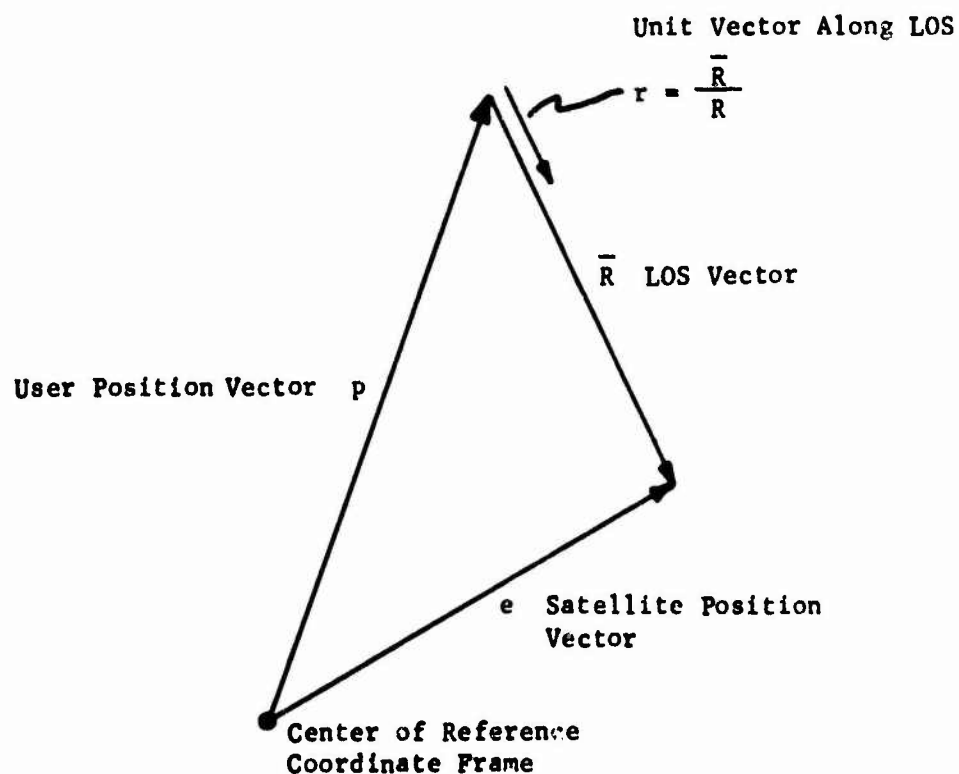


Figure 38. User-Receiver Vector Geometry

It is this range which causes a time delay of the code sequence measured at the receiver so that the receiver cross-correlation measures:

$$T_j = \frac{|R(t_o)|}{c} + \Delta T_d + \delta T - \tau_u + \tau_i + \Delta T_L$$

where ΔT_d = time delay through receiver

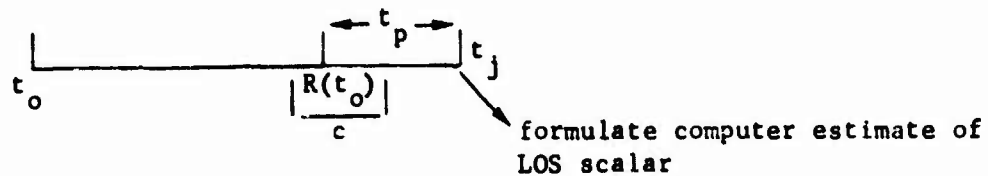
δT = noise in measurement

ΔT_L = link delays due to troposphere and ionosphere.

This measured time delay is scaled into range by

$$cT_j = |R(t_o)| + c\Delta T_d + c\delta T - b_u + b_i + c\Delta T_L \quad (326)$$

This range measurement is not obtained with respect to universal time until t_j where t_j is the sum of at least the delay time $\frac{|R(t_o)|}{c}$ plus a processing delay t_p .



Assume that at time t_j' in the receiver-computer, which is $t_j - \tau_u$, the receiver transfers the measurement T_j to the computer and the computer forms the following estimate of scalar LOS range:

$$|R(t_j') + \Delta R(t_j')| = |\hat{p}(t_j') - \hat{e}(t_j')| \quad (327)$$

where $\hat{p}(t_j') = p(t_j') + \Delta p(t_j')$ (true user position plus error)

$\hat{e}(t_j) = e(t_j') + \Delta e(t_j')$ (true emitter position plus error)

but $p(t_j') = p(t_o) + \dot{p}(t_o) (t_j' - t_o)^*$

and $\Delta p(t_j') = \Delta p(t_o) + \Delta \dot{p}(t_o) (t_j' - t_o)$

*This is of course an approximation, since acceleration and higher order terms have been neglected.

So $p(t_j') = p(t_o) + \dot{p}(t_o) (t_i - \tau_u - t_o)$

and similarly for emitter position. But we know $t_j - t_o = T_j + t_p$; thus the term provided by the computer will be:

$$\begin{aligned} & |p(t_o) + \dot{p}(t_o) (T_j + t_p - \tau_u) - e(t_o) - \dot{e}(t_o) (T_j + t_p - \tau_u)| \\ & + |\Delta p(t_o) + \Delta \dot{p}(t_o) (T_j + t_p - \tau_u) - \Delta e(t_o) - \Delta \dot{e}(t_o) (T_j + t_p - \tau_u)| \end{aligned}$$

The observable provided to the Kalman filter will be the following difference:

$Y = \text{observable error}$

$$Y = |R(t_j') + \Delta R(t_j')| - cT_j \quad (328)$$

Let $r = \text{unit vector defined as } \frac{\bar{R}}{|\bar{R}|} \text{ along the LOS; then we may write the above equation as the following dot or transpose product:}$

$$\begin{aligned} Y = & r^T p(t_o) + r^T \dot{p}(t_o) (T_j + t_p - \tau_u) \\ & - r^T e(t_o) - r^T \dot{e}(t_o) (T_j + t_p - \tau_u) \\ & + r^T \Delta p(t_o) + r^T \Delta \dot{p}(t_o) (T_j + t_p - \tau_u) \\ & - r^T \Delta e(t_o) - r^T \Delta \dot{e}(t_o) (T_j + t_p - \tau_u) \\ & - r^T p(t_o) + r^T e(t_o) - c\Delta T_d - c\delta T + b_u - b_l - c\Delta T_L \end{aligned} \quad (329)$$

Canceling out the common terms of the above, we obtain:

$$\begin{aligned} Y = & \text{function of error states } (\Delta p, \Delta e, \Delta \dot{p}, \Delta \dot{e}) \\ & + \text{function of timing error } (b_u, b_l, c\Delta t_d, c\Delta t_L) \\ & + \text{measurement noise } (c\delta T) \end{aligned}$$

If we define the state vector for our system as the following n element vector, the entire observable equation may be expressed as:

$$\bar{Y} = Mx + \bar{v} \quad (330)$$

where

$$x = \begin{bmatrix} \Delta p \\ \dot{\Delta p} \\ \Delta e \\ \dot{\Delta e} \\ b_u \\ b_i \\ c\Delta T_L \\ t_p \\ c\Delta T_d \end{bmatrix}$$

Substituting for T_j , we obtain:

$$(T_j + t_p - \tau_u) = \left[\frac{r^T}{c} p(t_o) - \frac{r^T}{c} e(T_o) + \Delta T_d + t_p - 2\tau_u + \tau_i + \Delta T_L \right] + \delta T \quad \leftarrow \text{random measurement noise}$$

$$\left. \begin{aligned} \text{So } r^T \dot{p}(t_o) + r^T \dot{\Delta p}(t_o) &= r^{T\hat{A}} \dot{p}(t_o) \\ \text{and } r^T \dot{e}(t_o) + r^T \dot{\Delta e}(t_o) &= r^{T\hat{A}} \dot{e}(t_o) \end{aligned} \right\} \quad \begin{array}{l} \text{values of estimated} \\ \text{velocity, uncontrolled} \end{array}$$

$$\bar{v} = -c\delta T$$

Examination of equation (329) indicates that using nonsynchronous data differences leads to the additional terms in the measurement (relative to those required for synchronous differences; see Appendix VI):

$$\Delta Y = r^{T\hat{A}}_p (T_j + t_p - \tau_u) - r^{T\hat{A}}_e (T_j + t_p - \tau_u) \quad (331)$$

These terms can be compensated, since we do indeed have knowledge of $\dot{p}(t_j')$ and $\dot{e}(t_j)$ and T_j . Therefore a compensating $\Delta \hat{Y}$ can be generated such that:

$$\begin{aligned} \Delta \hat{Y} = & - r^{T\hat{A}}_p (t_j' - T_j) |T_j| \\ & + r^{T\hat{A}}_e (t_j' - T_j) |T_j| \end{aligned} \quad (332)$$

Such a mechanization would require a backward propagation in time to the approximate time t'_0 which is in error from true time, t_0 , by $(t_p - \tau_u)$.

It would also of course be possible to compensate the measured time delay t_j itself, instead of the range, to obtain the approximate delay time, but this is conceptually the same as the above and hence should make no difference in terms of the error coupling. The observable ΔY can be written after compensation as:

$$\begin{aligned} \Delta Y = & \left[r^T \dot{p}(t_0) - r^T \dot{p}(t_0') \right] [T_j] \\ & + r^T \dot{p}(t_0) [t_p - \tau_u] \\ & - \left[r^T \dot{e}(t_0) - r^T \dot{e}(t_0') \right] [T_j] \\ & - r^T \dot{e}(t_0) [t_p - \tau_u] \end{aligned} \quad (333)$$

At first glance this may not appear to be much of a simplification, but if we assume that the acceleration is small or zero, then:

$$\begin{aligned} \Delta Y \approx & r^T \dot{p}(t_0) [t_p - \tau_u] \\ & - r^T \dot{e}(t_0) [t_p - \tau_u] \end{aligned} \quad (334)$$

Hence the terms of the observable with velocity compensation are:

$$\begin{aligned} Y = & r^T \Delta p(t_0) - r^T \Delta e(t_0) + r^T \dot{p}(t_0) t_p - r^T \dot{e}(t_0) t_p \\ & - \left[r^T \dot{p}(t_0) - c \right] \tau_u + r^T \dot{e}(t_0) \tau_u \\ & - c \Delta T_d - c \Delta T_L - c \tau_i \\ & + c \delta T \end{aligned} \quad (335)$$

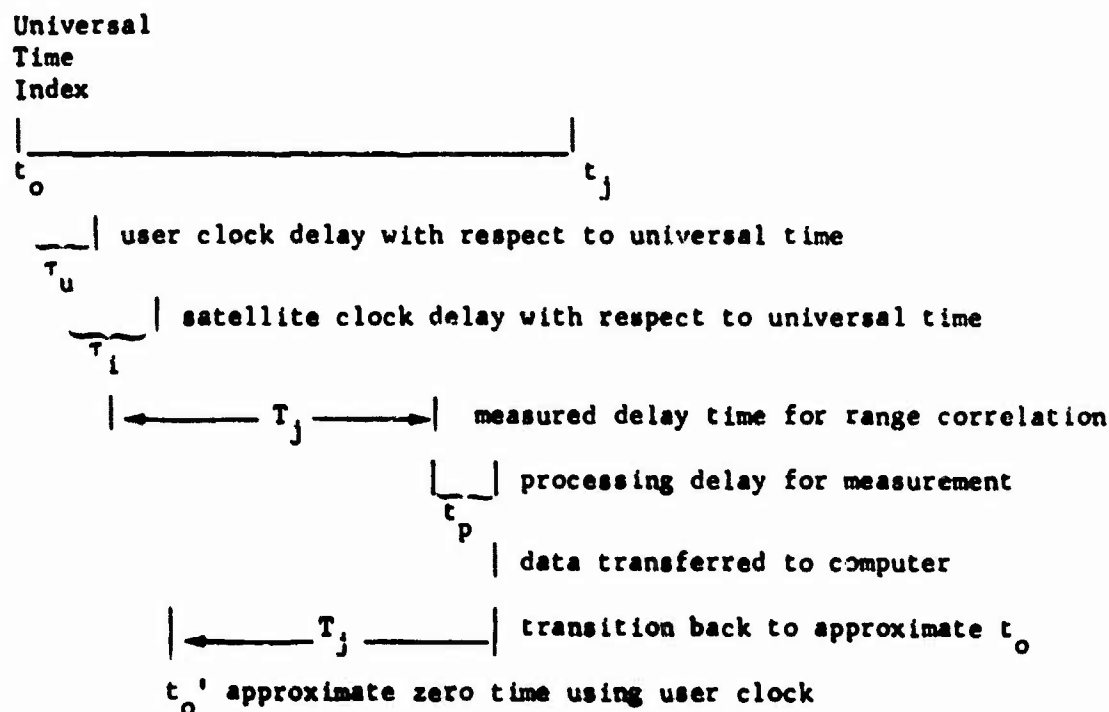
Let M^T = transpose of the measurement matrix; then:

$$\begin{array}{c}
M^T = r^T \\
0 \\
-r^T \\
0 \\
1 - \frac{r^T \dot{p}(t_0)}{c} + \frac{r^T \dot{e}(t_0)}{c} \\
-1 \\
-1 \\
r^T \dot{p}(t_0) - r^T \dot{e}(t_0) \\
-1
\end{array}
\tag{336}$$

Note that since the propagation-delay-dependent elements of M involve a division by the speed of light, these are extremely small terms. Hence, with a velocity-compensated mechanization which has no fixed processing delay time, t_p , the measurement matrix reduces to that for the short-range LOS case of synchronous, almost instantaneous (because short-range) propagation.

Table LXXXIV summarizes, for convenience of reference, the event timing involved in the foregoing discussion.

TABLE LXXXIV. SUMMARY OF EVENT TIMING



2. OBSERVATION OF PSEUDORANGE RATE FOR ERROR ESTIMATION

For moving vehicles the measurement of the doppler shift frequency of the carrier is given by

$$f_D = \frac{2}{\lambda} \frac{v \cdot R}{|R|} \quad (337)$$

where $v = \dot{p} - \dot{e}$

$R = p - e$

λ = carrier frequency.

Given that the user and satellite clocks are varying with rates of

\dot{b}_u = user oscillator rate in fps

\dot{b}_i = satellite oscillator rate in fps

the measured doppler term or pseudorange rate is thus given as:

$$\frac{2}{\lambda} |\dot{R}| = \frac{2}{\lambda} \left| \frac{v \cdot R}{|R|} + \dot{b}_u + \dot{b}_i + \dot{\Delta L} \right| \quad (338)$$

where $\dot{\Delta L}$ = transmission link range rate.

Realistically any doppler measurement requires a finite amount of time to obtain the frequency measurement so that equation (338) becomes

$$|\dot{R}| \approx \frac{\lambda}{2} \int_{t_{n-1}}^{t_n} \frac{f_D(t_{n-1})}{\Delta t} dt + \frac{\lambda}{2} \int_{t_{n-1}}^{t_n} f_D(t) dt + \dot{b}_u + \dot{b}_i + \dot{\Delta L} \quad (339)$$

where $\dot{f}_D(t)$ = derivative of doppler shift

Δt = measurement interval = $t_n - t_{n-1}$

Since timing is defined by the user clock, the actual universal time definition is related to the above by $(t - T_n)$ where T_n = propagation delay time. Note also that the interval Δt has a timing error which is due to the user clock rate:

$$\Delta t' = \Delta t - \frac{\dot{b} \Delta t}{c} \approx \Delta t \left(1 - \frac{\dot{b}}{c} \right) \quad (340)$$

In summary, any data measured at the receiver is delayed by the propagation time, and the data is averaged over an incorrect time interval due to the clock drift rate.

The nature of the frequency shift derivative can be formulated by the following:

$$\begin{aligned}
 \frac{d}{dt}(f_D) &= \frac{d}{dt} \left\{ \frac{2}{\lambda} [v \cdot R] [|R|]^{-1} \right\} \\
 &= \frac{2}{\lambda} \left[\frac{d}{dt} [v \cdot R] [|R|]^{-1} + [v \cdot R] [-1] [|R|]^{-2} \frac{d}{dt} [|R|] \right] \\
 &= \frac{2}{\lambda} \left[\frac{d}{dt} \frac{[v \cdot R]}{|R|} - f_D \frac{d}{dt} \frac{[|R|]}{|R|} \right] \\
 &= \left[\frac{dv}{dt} \cdot (R) + (v) \cdot \frac{dR}{dt} - f_D \frac{d}{dt} [|R|] \right] \frac{2}{\lambda |R|}
 \end{aligned} \tag{341}$$

Hence the derivative consists of three terms: two dot products and a derivative of the scalar range. These three parts of the derivative may be written as:

$$\begin{aligned}
 \frac{d}{dt}(f_D) &= \frac{2}{\lambda} \left[\frac{dv}{dt} \cdot \frac{R}{|R|} \right] \\
 &\quad + \frac{2}{\lambda} \left[\frac{v}{|R|} \cdot \frac{dR}{dt} \right] \\
 &\quad - f_D \left[R \cdot \frac{dR}{dt} \right] \frac{1}{|R|^2}
 \end{aligned} \tag{342}$$

Obviously if the quantities $v(t)$ and $R(t)$ have significant time variations during the interval Δt , the formulation of $\dot{R}(t)$ could be rather complex. Therefore assume for the moment that Δt is sufficiently small so that equation (337) describes the range rate scalar relation defined within the computer; hence at time t_m the following values are generated:

$$\left. \begin{aligned}
 v(t_m) &= \dot{p}(t_m) - \dot{c}(t_m) \\
 R(t_m) &= \dot{p}(t_m) - \dot{e}(t_m)
 \end{aligned} \right\} \begin{array}{l} \text{estimates of velocity} \\ \text{and position} \end{array}$$

The velocity and position estimates may be written as:

$$\hat{\mathbf{v}}(t_m) = \dot{\mathbf{p}}(t_m) + \Delta \dot{\mathbf{p}}(t_m) - \dot{\mathbf{e}}(t_m) - \Delta \dot{\mathbf{e}}(t_m)$$

$$\hat{\mathbf{R}}(t_m) = \mathbf{p}(t_m) + \Delta \mathbf{p}(t_m) - \mathbf{e}(t_m) - \Delta \mathbf{e}(t_m)$$

Using the results of equation (341), we may write the error in f_D , the doppler frequency, as:

$$\begin{aligned} \Delta f_D &= \frac{2}{\lambda} \left[\frac{(\dot{\Delta \mathbf{p}} - \dot{\Delta \mathbf{e}}) \cdot (\mathbf{p} - \mathbf{e})}{(|\mathbf{p} - \mathbf{e}|)} \right] \\ &+ \frac{2}{\lambda} \left[\frac{(\dot{\mathbf{p}} - \dot{\mathbf{e}}) \cdot (\Delta \mathbf{p} - \Delta \mathbf{e})}{(|\mathbf{p} - \mathbf{e}|)} \right] \\ &- f_D \left[\frac{(\mathbf{p} - \mathbf{e}) \cdot (\Delta \mathbf{p} - \Delta \mathbf{e})}{(|\mathbf{p} - \mathbf{e}|)^2} \right] \end{aligned}$$

Or, using the unit LCS direction cosine vector \mathbf{r} ,

$$\begin{aligned} \Delta f_D &= \frac{2}{\lambda} \left[(\dot{\Delta \mathbf{p}} - \dot{\Delta \mathbf{e}}) \mathbf{r}^T \right] \\ &+ \frac{2}{\lambda} \left[\frac{(\dot{\mathbf{p}} - \dot{\mathbf{e}}) \cdot (\Delta \mathbf{p} - \Delta \mathbf{e})}{|\mathbf{R}|} \right] \\ &- \frac{f_D}{|\mathbf{R}|} \left[(\Delta \mathbf{p} - \Delta \mathbf{e}) \mathbf{r}^T \right] \end{aligned} \quad (344)$$

The last two terms here can be written:

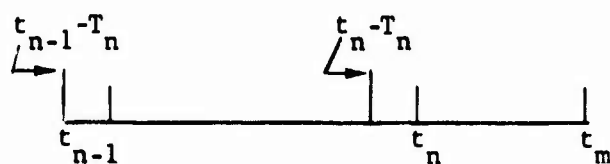
$$\begin{aligned} &\frac{2}{\lambda} \left[\frac{(\dot{\mathbf{p}} - \dot{\mathbf{e}})^T (\Delta \mathbf{p} - \Delta \mathbf{e})}{|\mathbf{R}|} - \frac{(\dot{\mathbf{p}} - \dot{\mathbf{e}})^T}{|\mathbf{R}|} \mathbf{r} (\Delta \mathbf{p} - \Delta \mathbf{e}) \mathbf{r}^T \right] \\ &= \frac{2}{\lambda} \left[\frac{(\dot{\mathbf{p}} - \dot{\mathbf{e}})^T}{|\mathbf{R}|} \left[\mathbf{I} - \mathbf{r} \mathbf{r}^T \right] \right] (\Delta \mathbf{p} - \Delta \mathbf{e}) \end{aligned} \quad (345)$$

With this simplified form we now have a means of expressing measured observables of data as the difference between the computed range rate and the measured range rate.

Let Y = observable for the filter; then:

$$Y = \frac{2}{\lambda} \left\{ (p-e)r^T + (\Delta\dot{p}-\Delta\dot{e})r^T + \left[\frac{(\dot{p}-\dot{e})^T}{|R|} [I - rr^T] \right] (\Delta p - \Delta e) - \int_{t_{n-1}}^{t_n} f_D \frac{(t_{n-1}) dt}{\Delta t} - \int_{t_{n-1}}^{t_n} f_D(t) dt - \dot{b}_u \frac{2}{\lambda} - \dot{b}_i \frac{2}{\lambda} - \dot{\Delta L} \frac{2}{y} \right\} \quad (346)$$

In order to understand the time span for the above, consider that the universal time axis is given as:



computer formulates estimated radial rate and makes comparison

For the sake of brevity and further understanding, consider that

$$\frac{2}{\lambda} \left[(\dot{p}(t_m) - e(t_m)) r^T - \int_{t_{n-1}}^{t_n} \frac{f_D(t_{n-1})}{\Delta t} - \int_{t_{n-1}}^{t_n} \dot{f}_D(t) dt \right]$$

is most likely nonzero and

$$= \dot{\Delta B} \frac{2}{\lambda}$$

where $\dot{\Delta B}$ = dynamic doppler lag due to nonsynchronous sampling and finite doppler bandwidth and delay.

And thus in velocity terms:

$$\begin{aligned}
Y = & \left[\dot{\Delta p}(t_m) - \dot{\Delta e}(t_m) \right] r^T \\
& + \left[\frac{\left[\dot{p}(t_m) - \dot{e}(t_m) \right]^T}{|R|} \left[I - rr^T \right] \right] \left[\Delta p(t_m) - \Delta e(t_m) \right] \\
& - \dot{b}_u - \dot{b}_i - \dot{\Delta L} + \dot{\Delta B}
\end{aligned} \tag{347}$$

Note that all the above terms are given for the time $t = t_m$

The next consideration is the possible differentiation between the link velocity error and the velocity lag error due to functional effects.

Let us first examine the link transmission error effects. From basic theory it is known that the phase length path due to the ionosphere is reduced by an amount identical to the group path energy delay.

The phase length decrease relative to free space is given as:

$$\Delta\phi = \frac{-K}{f^2} \int^s N(s) ds \cdot \frac{2\pi}{\lambda} \tag{348}$$

If the line integral which defines the total electron content along the LOS is time-varying as it would be due to relative motion of the LOS, the rate of change of the integral will result in a frequency shift of

$$\begin{aligned}
\Delta f &= \frac{-K}{f^2} \cdot \frac{2\pi}{\lambda} \cdot \frac{1}{2\pi} \frac{d}{dt} \int^s N(s) ds \\
&= \frac{-K}{cf} \frac{d}{dt} \int^s N(s) ds
\end{aligned} \tag{349}$$

In order to determine the magnitude of the doppler shift due to ionosphere changes, we need to make two basic dynamic considerations:

- (1) What is the angular change of the LOS for a constant homogeneous density atmosphere?
- (2) What is the time variation for a true horizontal gradient in the vertical electron content?

Consider the evaluation by means of the following:

$$\int N(s) ds \approx I_v \overline{CSC} \theta_R \tag{350}$$

where I_v = vertical electron content/ m^2

$\overline{\text{CSC}} \theta_R$ = geometric obliquity factor.

The time derivative of the above integral may be denoted as:

$$\frac{d}{dt} \int N(s) ds = \frac{dI_v}{dt} \overline{\text{CSC}} \theta_R + I_v \frac{d}{dt} \overline{\text{CSC}} \theta_R \quad (351)$$

The rate of change of I_v with time can be established by letting the horizontal gradient be given as:

$$\begin{aligned} \frac{dI_v}{dx} &= 1\% \text{ per 100 miles} \\ &= 10^{17} \times 0.01 \times 10^{-2} \text{ electrons}/m^2/\text{mile} \\ &= 10^{13} \text{ electrons}/m^2/\text{mile} \end{aligned} \quad (352)$$

Next consider that the maximum relative velocity is given as about 4000 ft/sec so that the rate with respect to time is:

$$\begin{aligned} \frac{dI_v}{dt} &= 10^{13} \frac{\text{electrons}}{m^2} \cdot \frac{4000 \text{ ft}}{6000 \text{ ft}} \cdot \frac{1}{\text{sec}} \\ &\approx 0.7 \times 10^{13} \frac{\text{electrons}}{m^2} \frac{1}{\text{sec}} \end{aligned} \quad (353)$$

The second portion of the rate dynamics is given as:

$$I_v \frac{d}{dt} \overline{\text{CSC}} \theta_R = I_v \cot \theta_R \overline{\text{CSC}} \theta_R \frac{d\theta_R}{dt} \quad (354)$$

Geometrically the angular rate for the LOS is defined as:

$$\omega = \frac{d\theta_R}{dt} = \frac{v \times R}{|R|^2} \quad (355)$$

Assuming that the range and velocity vectors are orthogonal and that

$$v_{\max} \approx 4000 \text{ ft/sec}$$

$$R_{\min} \approx 20,000 \text{ miles}$$

the angular rate is given as:

$$\omega = \frac{v}{R} = \frac{4000 \text{ ft/sec}}{20000 \times 6000 \text{ ft}} = \frac{1}{5 \times 6000} = \frac{10^{-4}}{3} \frac{\text{rad}}{\text{sec}} \quad (356)$$

The rate change is maximum at elevation angles near the horizon and we can evaluate the function at a low elevation angle of 10 degrees, so:

$$\begin{aligned} &= I_v(5.6)(5.8) \frac{d\theta_R}{dt} \\ &= I_v(10^{-3}) \\ &= 10^{14} \frac{\text{electrons}}{\text{m}^2} \frac{1}{\text{sec}} \end{aligned} \quad (357)$$

We may thus establish that both effects (even with an order of magnitude increase in the horizontal gradient) place a bound of about

$$\Delta f = \frac{K}{cf} 10^{14}$$

where $K = 132$ and $\Delta f = \text{cps (Hz)}$

At "L" band frequency for a generic 621B system, this becomes:

$$\begin{aligned} \Delta f &= \frac{132}{983 \times 10^6 \text{ ft/sec}} \times \frac{10^{14}}{1575 \times 10^6 \text{ Hz}} \\ &= \frac{132 \times 10^{14}}{1550 \times 10^{15}} \\ &= 0.85 \times 10^{-2} \text{ Hz} \end{aligned} \quad (358)$$

This also converts to

$$\Delta f \cdot \frac{c}{f} = \frac{983}{1575} \times 0.85 \times 10^{-2} \approx 0.5 \times 10^{-2} \text{ ft/sec} \quad (359)$$

The results -- for changes in the angular LOS and for horizontal gradients -- indicate that, at L band, extremely negligible velocity errors will be introduced into the system.

Note also that higher-order ionospheric error terms are also negligible because they depend on reciprocal powers of frequency and with smaller coefficients than the first-order term evaluated above.

It is therefore concluded that: An ionospheric velocity error state is so small as to be unobservable with respect to the finite lag and bandwidth effects normally encountered. The dynamic doppler lag effect is by far the most significant error term.

APPENDIX XIII

PROPAGATION DELAY COMPENSATION

The effect of the earth's atmosphere produces both a curvature in the propagation path and a decrease in propagation velocity along this path as well, so that line-of-sight range measurements are significantly greater than the true geometric range between the emitter and the transmitter. These effects, and compensation algorithms for them, are discussed in this appendix.

1. OVERALL RANGE ERROR COMPENSATION

The range error compensation can be developed by considering the geometry shown in Figure 39. The apparent range which is measured along the curved line-of-sight is given as:

$$R_e = \int_0^R n dR \quad (360)$$

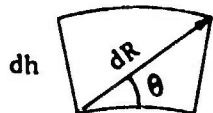
where

R_e = apparent range

n = atmospheric radio refraction index

R = ray path

The apparent range is a line integral along the ray path which has a non-unity index, since it is generally slightly greater than 1.0. The range increment can be alternately defined in terms of altitude by considering a small spherical shell of height dh . Using differential geometry:



$$\sin \theta = \frac{dh}{dR}$$

$$dR = \frac{dh}{\sin \theta} = dh \csc \theta$$

Equation (360) can be written as:

$$R_e = \int_{h_1}^{h_2} n(h) \csc \theta(h) dh \quad (361)$$

where

$n(h)$ = functional variation of refractive index with altitude

$\theta(h)$ = variation of elevation angle with altitude.

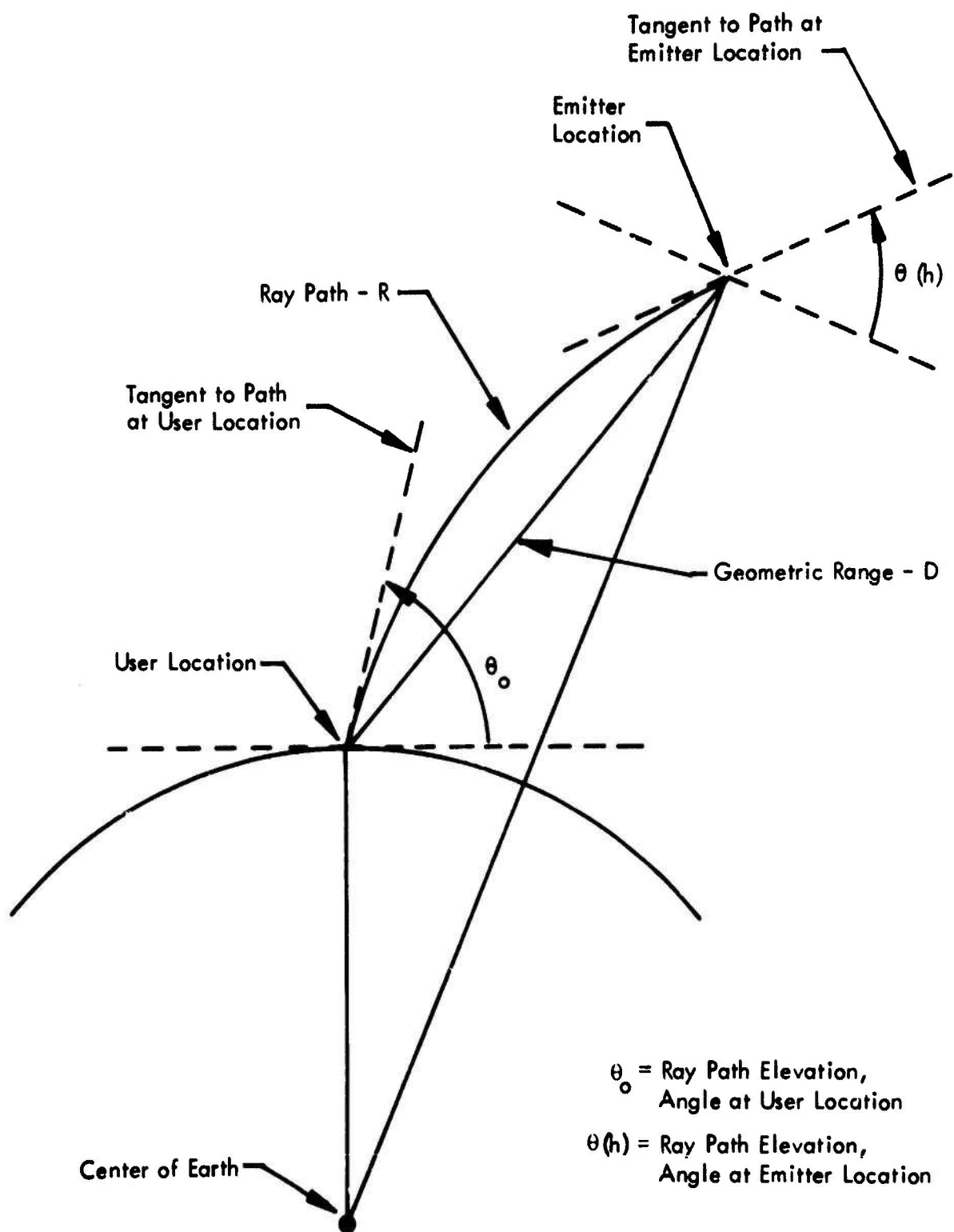


Figure 39. Propagation Geometry

Since the variation of n from unity is very small, another term is defined which represents the small portion which differs from one or:

$$N = (n-1) \times 10^6 \quad (362)$$

where

N = refractivity

and

$$n = 1 + N \times 10^{-6}$$

Using equation (362) leads to:

$$R_e = \int_{h_1}^{h_2} \text{CSC } \theta(h) \, dh + 10^{-6} \int_{h_1}^{h_2} N(h) \text{CSC } \theta(h) \, dh \quad (363)$$

Since the geometric range is given as D , the range error may be defined as:

$$\Delta R = R_e - D$$

$$\Delta R = \underbrace{\int_{h_1}^{h_2} \text{CSC } \theta(h) \, dh - D}_{\Delta R_g} + \underbrace{10^{-6} \int_{h_1}^{h_2} N(h) \text{CSC } \theta(h) \, dh}_{\Delta R_N} \quad (364)$$

curved path diff. velocity diff.

Equation (364) contains two distinct error terms; the first is the range error due to bending, ΔR_g , and the second is due to velocity decreases, ΔR_N . Generally the bending error, ΔR_g , is an order of magnitude smaller than ΔR_N , and a direct closed-form compensation for it is therefore not contemplated. The bending error is thus a residual error effect term which must be considered in designing the Kalman filter for lumped, residual propagation error estimation.

2. BENDING ERROR COMPENSATION

In this connection, the functional form of the bending error is of interest, and this may be determined by examining empirical data for the error effect. Magnitudes of bending error, ΔR_g , are shown in Figure 40 and in Table LXXXV, as obtained from references 1 and 2.

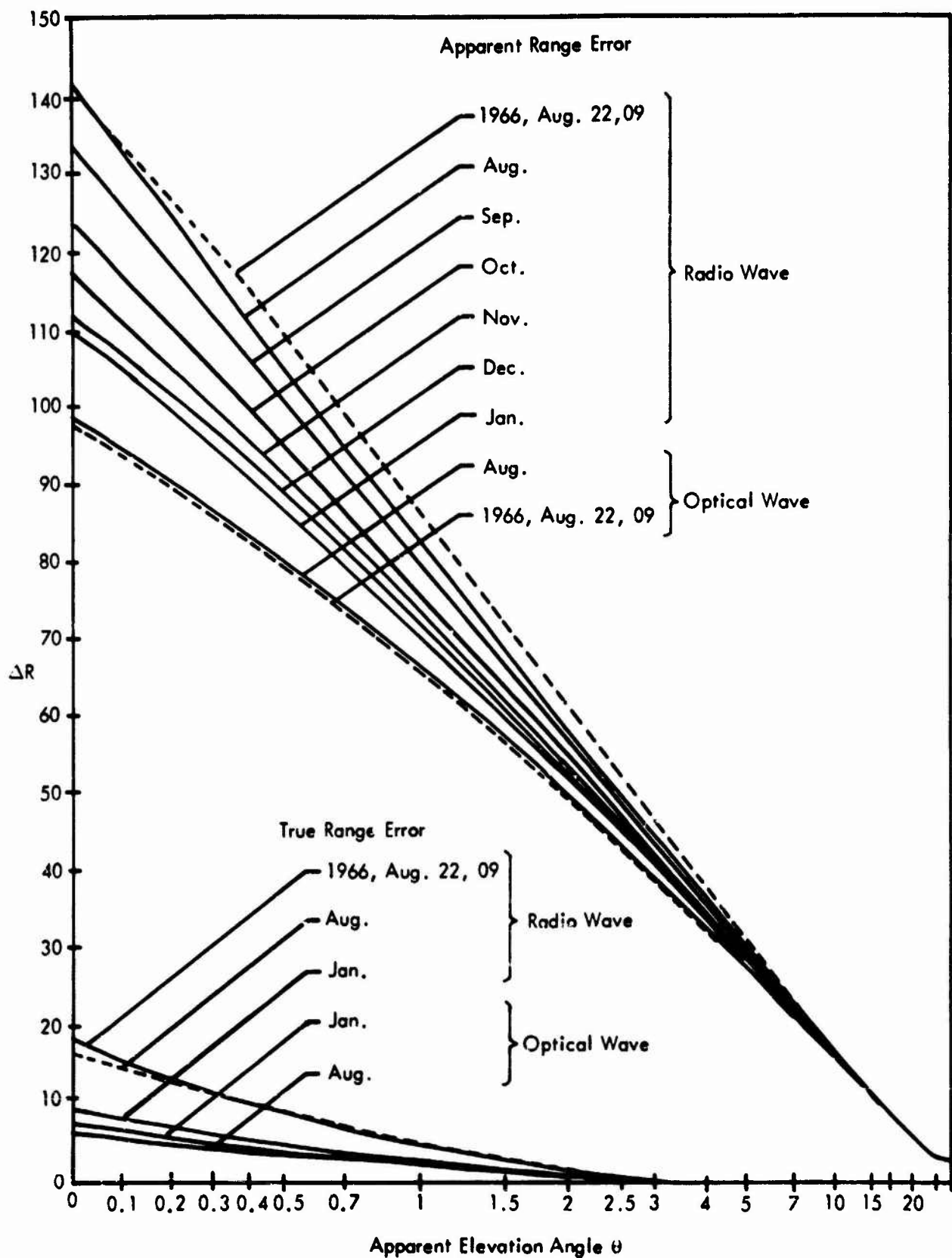


Figure 40. Errors in Apparent and True Range due to the Troposphere

TABLE LXXXV. TYPICAL AND EXTREME VALUES OF RANGE ERRORS FOR TARGETS BEYOND THE ATMOSPHERE

	Typical $N_e=320$			Extreme $N_e=400$			Maximum percent
θ_0	ΔR_g	ΔR_N	ΔR_e	ΔR_g	ΔR_N	ΔR_e	$\Delta R_g / \Delta R_e$
0	meters						
10	10	100	110	60	165	225	27
20 mrad	2.5	62.5	65	4.5	73	77.5	6
50 mrad	0.7	38.1	38.8	1.0	43	44	2.3
100 mrad	0.14	22.26	22.4	0.2	24.8	25	0.8
200 mrad	0.02	11.9	11.9	0.03	13.0	13.0	0.23
500 mrad	0.001	5.01	5.01	0.002	5.50	5.50	0.04

The information from these two sources is for range to a stationary satellite and the data is replotted in Figure 41, along with a proposed functional curve fit to the data.

The functional curve fit is chosen by assuming the following form:

$$\Delta R_g = K \text{ CSC } \sqrt{A^2 + \theta_0^2} \quad (365)$$

where K = constant determined by error at zero elevation angle

A = constant which establishes the slope of the error function.

From the empirical data the typical values of the constants are defined as:

$$\left. \begin{array}{l} K = 0.09 \\ A = 0.3^\circ \end{array} \right\} \Delta R_g \text{ in meters}$$

For apparent elevation angles of $\theta_0 \leq 3$ degrees, the bending error is a finite value and should be considered. The only difficulty with using equation (365) is that knowledge of the apparent elevation angle will be in error. From data given by reference 2, the error in geometric and apparent elevation angles is defined as:

$$\epsilon = \theta_0 - \beta \quad (366)$$

where β = geometric LOS angle.

For typical atmospheric conditions the following maximum angular error can be encountered:

$$\begin{array}{ll} \theta_0 = 0^\circ & \epsilon = \text{maximum of 20 mrad} \\ \theta_0 = 3^\circ & \epsilon = \text{maximum of 10 mrad} \end{array}$$

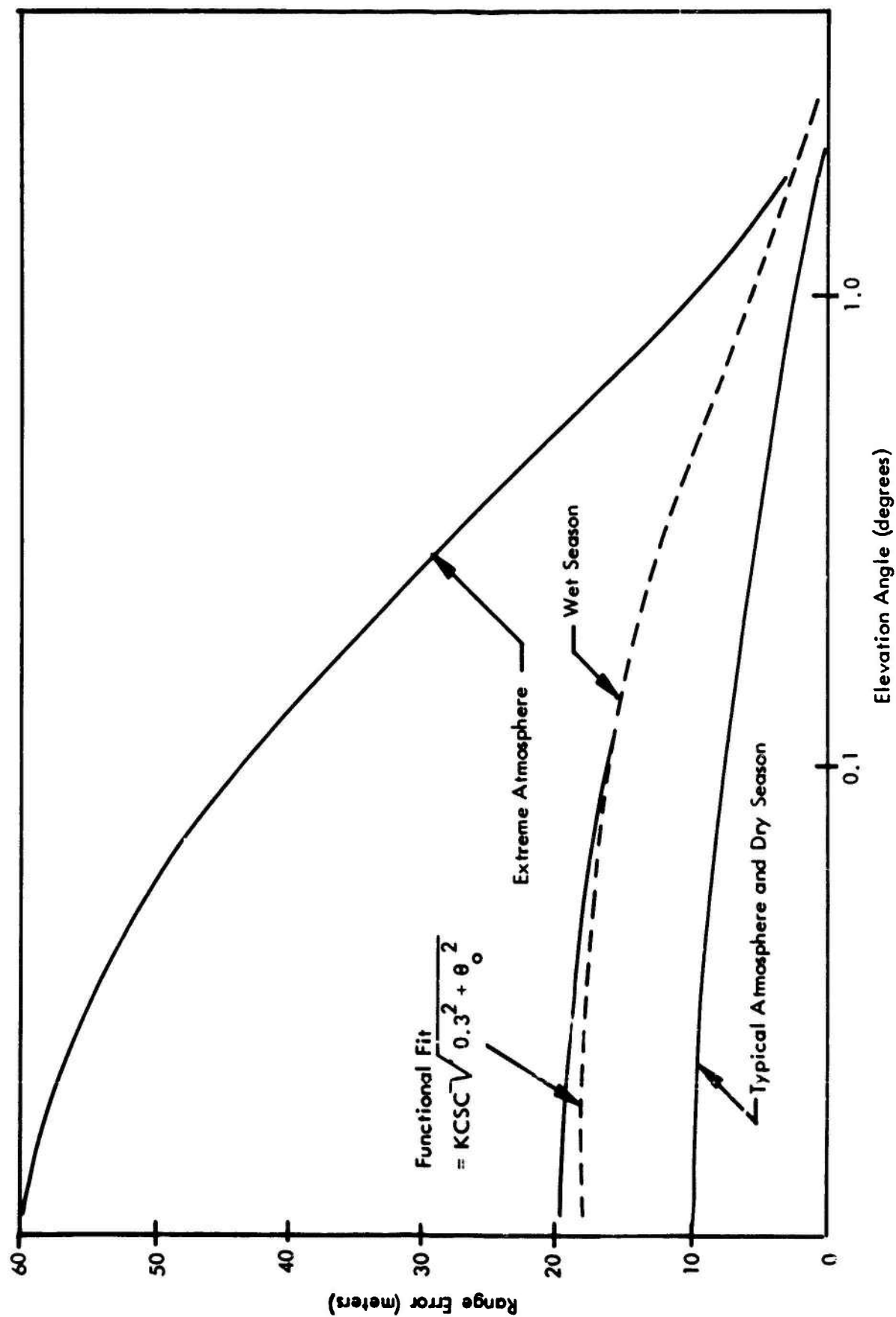


Figure 41. Bending Error Data Fitting

Use of $\theta_0 \cong \beta$ in the residual error equation leads to a negative angular error of 0.5 to 1.0 degree. For this low elevation angle condition, the best option is to initialize the value of equation (365) at its maximum ($\theta_0 = 0^\circ$) and to utilize the pessimistic error state condition.

Note that the angular error, ϵ , is bounded by the total angular bending angle as:

$$\frac{\tau}{2} \leq \epsilon \leq \tau$$

where τ = angular bending angle, and that expressions exist for ϵ as a function of τ , the surface refraction, refraction profile, and apparent elevation angle.

3. VELOCITY VARIATION COMPENSATION

Returning now to the more important velocity-variation error effect, the principal mechanism involved here is the increase in the energy path length relative to the free space line of sight which is caused by the ionized electrons along the path.

The group path range increase is given by:

$$\Delta R = \int^S (u - 1) ds \quad (367)$$

where u = group refractive index
 S = ray path

The group refractive index can be approximated by the reciprocal of the true index of refraction, so

$$\begin{aligned} u &\approx \frac{1}{n} \\ \therefore (u - 1) &= \left(\frac{1}{n} - 1 \right) \\ &= \left(\frac{1 - n}{n} \right) \\ &\approx (1 - n) \quad \text{since } n \approx 1. \\ \Delta R &= \int^S (1 - n) ds \\ &= \int^S \Delta n \, ds \end{aligned} \quad (368)$$

where $\Delta n = \frac{bN}{\omega^2}$

N = number density of free electrons, electrons per meter³

ω = angular frequency of incident wave

$b = \text{constant} = \frac{e^2}{2\epsilon_0 m} = 1.6 \times 10^3 \text{ (MKS)}$

where $\frac{e}{m}$ = charge to mass ratio of electron ϵ_0 = free space permittivity

With a little conversion work the path length increase can be written as:

$$\Delta R = \frac{K}{f^2} \int^S N(s) ds \quad (369)$$

where ΔR = meters

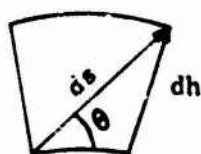
$K = 40.3$

f = frequency in Hz

$N(s)$ = density function along the ray path given as electrons/meter³.

Equation (369) shows the basic area of uncertainty in predicting the path error; i.e., that of defining the density function of electrons along the ray path. Alternate approaches to this problem have been considered as follows.

Assume for the moment that the path length error is governed by a density function of electrons which have only a vertical variation. The pertinent elemental path geometry is as shown below.



$$\sin \theta = \frac{dh}{ds} \quad \theta = \text{elevation angle}$$

$$ds = dh / \sin \theta = dh \text{ CSC } \theta$$

and equation (369) becomes:

$$\Delta R = \frac{K}{f^2} \int^H N(h) \text{ CSC } \theta dh \quad (370)$$

where H = height between source and user.

Since the ionosphere introduces bending of the ray along the energy path it is really more accurate to express equation (370) as:

$$\Delta R = \frac{K}{f^2} \int^H N(h) \csc \theta(h) dh \quad (371)$$

since $\csc \theta(h)$ will be a varying elevation angle as the wave progresses along the ray path due to refraction.

The integral in equation (371) is simplified by defining a mean equivalent value for the function

$$\langle \csc \theta(h) \rangle \triangleq \overline{\csc \theta_R} \quad \theta_R = \text{reference altitude angle}$$

and

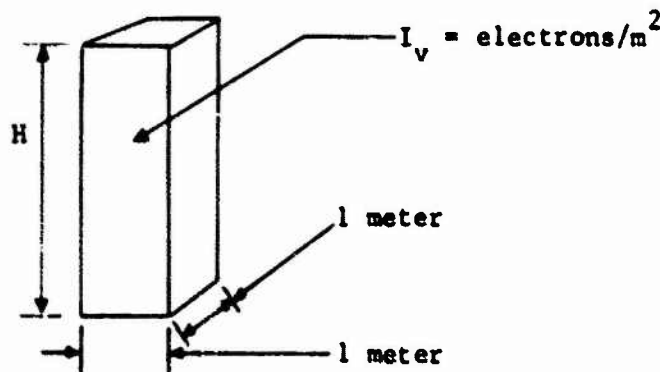
$$\Delta R = \frac{K}{f^2} \overline{\csc \theta_R} \int^H N(h) dh \quad (372)$$

The term $\int^H N(h) dh$ is defined as the integrated density profile of a vertical column and in units it is expressed as

$$\text{electrons/meter}^2 = \int^H N(h) dh$$

$$\text{and } I_V = \text{VERTICAL ELECTRON CONTENT} = \int^H N(h) dh$$

The term I_V can be visualized as the number of electrons contained in a vertical column whose cross-sectional area is one square meter:



In some literature the integrated density of the vertical column is given the name:

$$\underline{I_V = \text{TOTAL ELECTRON CONTENT}}$$

By way of summarizing it is possible to state

$$\begin{aligned}
 I_v &= \int_0^H N(h) dh \\
 &= \frac{\int_0^H N(h) \text{CSC } \theta(h) dh}{\overline{\text{CSC } \theta_R}}
 \end{aligned}
 \tag{373}$$

Note that $I_v \cdot \overline{\text{CSC } \theta_R} = I_s = \text{total electron content in slant-range column.}$

The utility of defining $I_v = \text{total electron content}$ is that soundings of the ionosphere at reference locations can easily establish the empirical value of the vertical electron content. Or I_v can be obtained as a physical measurement using dual frequency, faraday rotation or ionosonde signals. Hence much information and data exists to define I_v about the earth's surface.

Using the concept of a mean equivalent equation for the $\text{CSC } \theta_R$, we can write equation (371) as:

$$\Delta R = \frac{K}{f^2} I_v \overline{\text{CSC } \theta_R} \tag{374}$$

where $I_v = \text{estimated or measured total electron content}$

$\overline{\text{CSC } \theta_R} = \text{reference value of mean equivalent}$

and we know

$$\overline{\text{CSC } \theta_R} = \frac{\int_0^H N(h) \text{CSC } \theta(h) dh}{I_v}
 \tag{375}$$

Examination of equation (375) points out the problem of utilizing equation (374) in establishing the mean equivalent $\text{CSC } \theta_R$ by knowing the entire profile and path length models -- which are very difficult to measure in real time. The solution to the problem is to:

- (a) Define a model for $N(h)$ as a function of altitude
- (b) Execute a ray tracing program and determine the value of $\overline{\text{CSC } \theta_R}$ vs θ .

Two reference sources^{3,4} have carried out the above steps and the data are presented in Figure 39 as a function of the elevation angle θ_o which defines the LOS between the emitter and user. This function has been defined alternatively as either (a) the obliquity factor, or (b) the ray-path length adjustment.

Several numerical approximations exist for calculating the "obliquity factor;" two of these are:

$$\overline{\text{CSC } \theta_R} = \text{CSC } (\theta_o^2 + 10^2)^{1/2} \quad [\text{Ref 5}]$$

$$= \text{CSC } (\theta_o^2 + 20.3^2)^{1/2} \quad [\text{Ref 6}]$$

For comparison these approximations were calculated (Table LXXXVI) and the latter function,

$$\text{CSC } \sqrt{\theta^2 + 20.3^2}$$

θ in degrees

is plotted in Figure 42 to show its substantive agreement with the Hughes ray tracing data. The TRW approximation⁵ gives a very large adjustment factor at low angles and is rejected for this reason as not agreeing with available data.

The suggested calculation for the ionospheric delay compensation term is thus given as

$$\Delta R = \frac{K}{f^2} \hat{I}_V \text{CSC } \sqrt{\theta_o^2 + 20.3^2} \quad (376)$$

where $K = 1.31 \times 10^{-16}$

θ_o = LOS elevation angle, degrees

\hat{I}_V = estimate of total electron content in electrons/meter²

f = carrier frequency, GHz

and ΔR = feet.

TABLE LXXXVI CALCULATION OF $\overline{\text{CSC } \theta_R}$

(a) TRW Model			
θ	$\sqrt{\theta^2 + 10^2}$	$\sin()$	$\text{CSC}()$
0	10°	0.1736	5.8
10	14.4	0.25	4.0
20	22.6	0.38	2.6
30	31.3	0.52	1.4
40	41.0	0.656	1.5
50	51.0	0.777	1.3
60	61.0	0.874	1.15
70	70.8	0.944	1.06
80	80.6	0.987	1.01
90	90.5	1.0	1.0
(b) Aerospace Model			
0	20.3	0.347	2.9
10	22.6	0.384	2.6
20	28.5	0.477	2.1
30	36.2	0.59	1.7
40	45.0	0.707	1.42
50	54.0	0.809	1.24
60	64.0	0.895	1.12
70	73.0	0.956	1.04
80	82.5	0.99	1.0
90	90.0	1.0	1.0

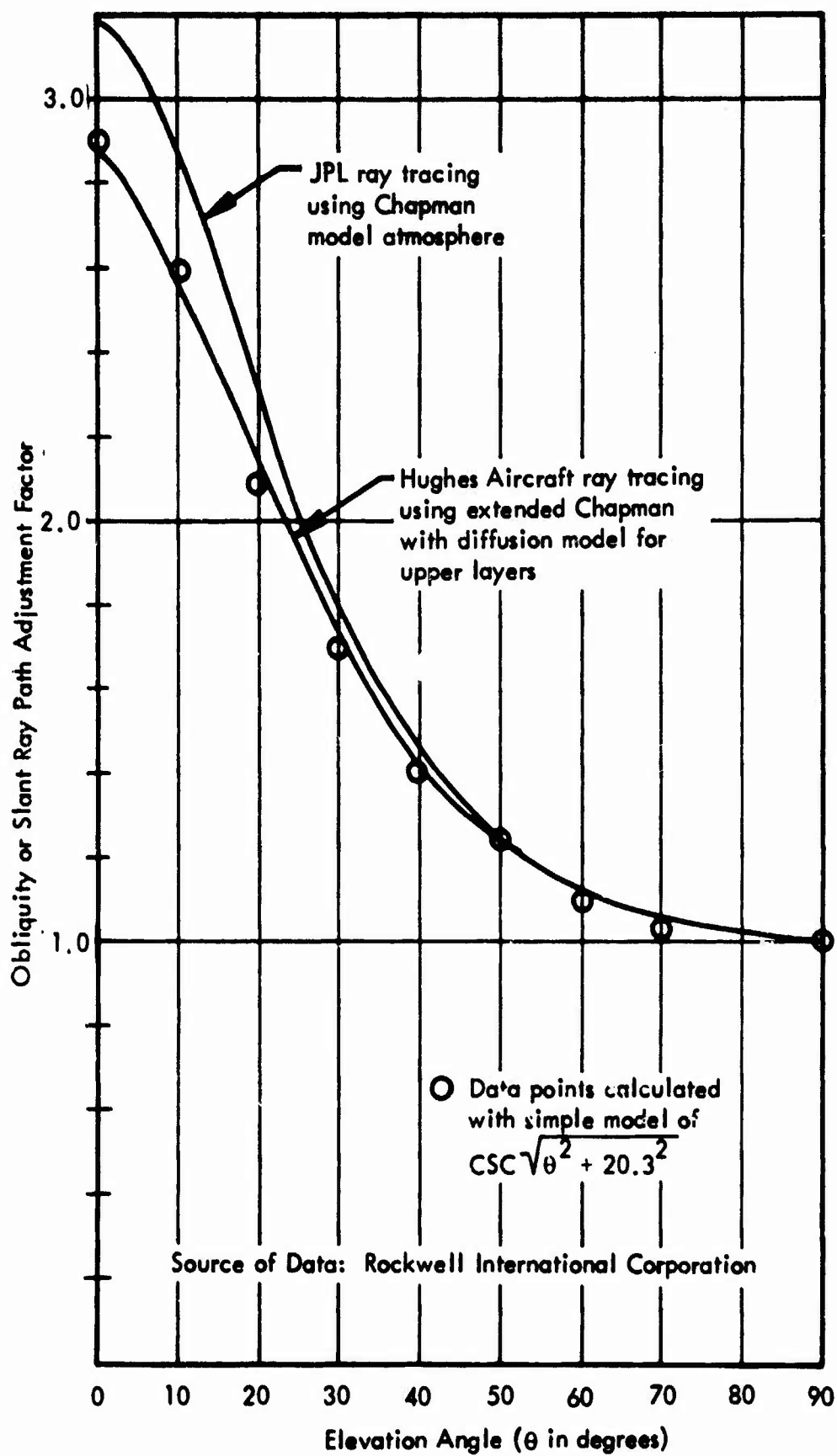


Figure 42. Graphical Function for $\overline{\text{CSC}}\theta_R$

Note that this approach does not employ any consideration of a lateral gradient in the electron density but that this limitation can be easily overcome when better ray tracing information is provided simply by altering the constant term under the square root sign.

The calculation of the total electron content depends upon a form of deterministic behavior which is a function of:

- (a) Time of day
- (b) Time of the year
- (c) Phase of the solar cycle
- (d) Geographical latitude of signal traversal.

From a software concept for aircraft navigation, the compensations for time of day and for latitude are of primary interest for real-time calculations. Simple seasonal and solar cycle compensations can also be incorporated within the software for additional flexibility.

The average value⁷ of total electron content for a vertical column is:

$$I_v = 10^{17} \text{ electrons/meter}^2$$

The variation about this average value can be at least as large as an order of magnitude in either direction due to the effects of time and location variability.

A portion of I_v can be compensated for the daily time variation or diurnal effect as a function of time, or more precisely as a function of the location of the sun. The first form of time compensation considered is defined as:

$$\begin{aligned} f_T &= A + \frac{B-A}{12} t & (0 \leq t \leq 12 \text{ hours}) \\ &= B + \frac{(A-B)}{12} (t-12) & (12 \leq t \leq 24 \text{ hours}) \end{aligned}$$

This is a linear function of time which is monotonic up to high noon from a night-time low level of A. The peak level B is reached at high noon. For data plots considered, A is about 4×10^{16} and B is about 3×10^{17} with deviations around these values of about a factor of 3. The difficulty with this linear triangular function is that its symmetry around noon does not comply with the natural phenomena.

A more appropriate function would be one that is asymmetric with a low value at sunrise and a peak in the late afternoon. The linear gradient of the late afternoon decrease is also greater than that of the early morning growth from the night-time value.

The restriction to a linear functional expression with time should be reexamined, and in fact has been in several new investigations which have formulated the following nonlinear functions for diurnal variation.

The suggested method proposed by a Stanford Electronics Lab study⁸ is to establish a Fourier series representation to describe the total electron content or

$$I_v(t) = a_0 + \sum_{k=1}^n \left[a_k \cos kT + a_{kth} \sin kT \right]$$

where $T = \frac{\pi t}{12}$

The coefficients for such a series representation are themselves functions of the day of the year, d , and the solar activity index, s . These functions have the form of power series expansions modifying a Fourier series with yearly harmonics.

The generation of about 13 coefficients was found to be sufficient for describing a each day at a specific reference location where data is being observed andⁿ collected. Since such locations are limited and unique, the problem of defining the total electron content some distance away from the reference location, but still within its region of correlated occurrence, is accomplished by defining an expansion with a so-called domain.

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APPENDIX XIV

RESIDUAL PROPAGATION ERROR MODELING

This appendix discusses the Kalman filter modeling of propagation errors which remain after closed-form error compensation.

1. SPATIAL MODELING

The combined effect of residual propagation delays caused by the troposphere, ionosphere, and multipath effects may be described by an error term of:

$$\delta\phi = \text{propagation delay}$$

At any given location in the spatial domain of interest, this propagation delay is characterized as a random variable and is described in statistical terms, one of which could be the mean square value of the delay error or:

$$E [\delta\phi(x)\delta\phi(x)] = \sigma^2$$

This mean square term is defined over the entire extent of the spatial variable x and it is also possible to state that at any location that is specifically defined, such as $x = x_0$,

$$E [\delta\phi(x_0)\delta\phi(x_0)] = \sigma^2$$

We know from observation of the propagation delay due to variability of the dynamics governing the troposphere, ionosphere, and multipath that the delay error is variable in the spatial dimension, x , and that

$$\delta\phi(x) \neq \delta\phi(x_0)$$

The statistical manner in which we describe this variability is by defining the expected value of the product:

$$E [\delta\phi(x)\delta\phi(x_0)] = R(\Delta x) \quad (378)$$

where $\Delta x = x - x_0$ and $R(\)$ = autocorrelation function.

The biggest difficulty with the approach used to this point is that we do not have any information available to describe the analytical or empirical

form of the autocorrelation function, since global autocorrelation data has not been developed to date. In the face of such ignorance, let us stipulate that possibly nature has done the following:

$$R(\Delta x) \approx \sigma^2 \left[K_1^2 + K_2^2 \exp(-|\Delta x| \cdot d^{-1}) \right] \quad (379)$$

where $K_1^2 \sigma^2$ = fixed bias variance

$K_2^2 \sigma^2$ = distance variable variance

d = correlation distance in feet.

Note that we scale the constants such that

$$\sum_{n=1}^2 K_n^2 = 1$$

The assumed autocorrelation function states two main ideas:

- (a) A fixed portion of propagation delay is to be expected given by the variance term $K_1^2 \sigma^2$.
- (b) A portion of the propagation delay decorrelates as an exponential function of distance, d , away from some specific location. (This assumption is not backed up by any experimental data but evaluation of random Omega propagation variations indicates that such an isotropic diffusion does seem to occur for the mean square value of delay.)

The approach to be followed, given that $R(\Delta x)$ is known, will now be developed and can utilize either the assumed function shown in equation (379) or simply leave $R(\Delta x)$ to be defined as a general autocorrelation function; its specific form is not critical to the ensuing development.

Incidentally, some mention should be made at this point of the effect on the delay error of the geometric orientation of the line of sight. This variability does in fact determine the mean square value of the delay and it could be stipulated that $R(\Delta x)$ is really functional in the line-of-sight angle, denoted as θ , so that a spatial autocorrelation is really denoted as:

$R(\Delta x, \theta)$ = multivariable function

For a fixed geometric orientation, or $\theta = \theta_0$, the multi-varied function reduces to single dimensionality and so one should think that the further discussions are valid for a specific geometric orientation which is always employed regardless of specific spatial location.

Since several speculative assumptions have already been made, it seems reasonable to mention here that the geometric variability is probably most evident in the constant K_1 and is probably of the form

$$R(\Delta x, \theta) = \sigma^2 \left[K_1(\theta)^2 + K_2^2 \exp(-|\Delta x| \cdot d^{-1}) \right]$$

and $K_1(\theta) = K_0 \csc \theta$

Some dependence of K_2 on θ also may exist, but is probably negligible.

2. EFFECT OF MODEL CORRECTIONS

The basis for every known form of propagation delay correction is to utilize a model of the delay effect and to apply the model term as a correction. Generally the model is said to be an exact evaluation of $\delta\phi(x_0)$ at the location x_0 , or at best a very large part of it, so that we can now formulate the residual error at any location as:

$$\Delta\phi(x) = \delta\phi(x) - \hat{\delta\phi}(x_0) \quad (380)$$

where $\hat{\delta\phi}(x_0) = \delta\phi(x_0) + n\delta\phi(x_0)$

or $\Delta\phi(x) = \delta\phi(x) - \delta\phi(x_0) - n\delta\phi(x_0) \quad (381)$

where $n = \text{fractional part}$

The use of an error term in the correction which is a fractional part of the original correction itself seems to be justified, since generally the models are exact in terms of functional relations but are in error by knowledge of a multiplicative constant of the function.

Next to be determined is the autocorrelation for the residual error in the propagation delay due to the correction; i.e., the expectation of:

$$E [\Delta\phi(x)\Delta\phi(x)] \triangleq R_{\Delta}(\Delta x) = \text{residual autocorrelation}$$

Substituting produces:

$$\begin{aligned} R_{\Delta}(\Delta x) &= E \left[\left(\delta\phi(x) - \delta\phi(x_0) - n\delta\phi(x_0) \right)^2 \right] \\ &= E \left[\left(\delta\phi(x) - (n+1)\delta\phi(x_0) \right)^2 \right] \\ &= E \left[\delta\phi(x)^2 - 2(n+1)\delta\phi(x)\delta\phi(x_0) + (n+1)^2\delta\phi(x_0)^2 \right] \\ &= E \left[\delta\phi(x)^2 \right] - 2(n+1)E \left[\delta\phi(x)\delta\phi(x_0) \right] + (n^2+2n+1)E \left[\delta\phi(x_0)^2 \right] \end{aligned} \quad (382)$$

Using (377) and (378), we can write:

$$\begin{aligned} R_{\Delta}(\Delta x) &= \sigma^2 - 2(n+1)\sigma^2 \left[K_1^2 + K_2^2 \exp(-|\Delta x|d^{-1}) \right] + (n^2+2n+1)\sigma^2 \\ &= \sigma^2 \left(2+2n+n^2 - (2n+2) \left[K_1^2 + K_2^2 \exp(-|\Delta x|d^{-1}) \right] \right) \end{aligned} \quad (383)$$

The results of equation (383) have several interesting aspects. Using (383), assume that $n = 0$, which means that an exact correction model is employed for the specific point, x_0 ; then the residual autocorrelation function is:

$$\begin{aligned} R_{\Delta}(\Delta x) &= \sigma^2 \left\{ 2 - 2 \left[K_1^2 + K_2^2 \exp(-|\Delta x| \cdot d^{-1}) \right] \right\} \\ &= \left[(2\sigma^2 - 2K_1^2\sigma^2) - 2K_2^2\sigma^2 \exp(-|\Delta x| \cdot d^{-1}) \right] \end{aligned} \quad (384)$$

The above result states that the residual has a bias-like variance or mean square error of

$$\begin{aligned} 2\sigma^2 - 2K_1^2\sigma^2 &= 2\sigma^2(K_2^2) \\ \text{or} \quad R_{\Delta}(\Delta x) &= 2\sigma^2(K_2^2) \left[1 - \exp(-|\Delta x|d^{-1}) \right] \end{aligned} \quad (385)$$

The result given in (385) can be interpreted as a general result for any given form of correlation process that may occur other than exponential; only the form of the subtracted portion is altered, so that in general for $n \neq 0$ we have:

$$R_{\Delta}(\Delta x) = 2\sigma^2(K_2^2) \left[1 - R_n(\Delta x) \right]$$

where $R_n(\Delta x)$ = general normalized autocorrelation function.

Again, reviewing equation (383), consider that if the distance variable correlation process does not exist but that $n \neq 0$, the result will then be

$$R_{\Delta}(\Delta x) = \sigma^2 \left[2 + 2n + n^2 - (2n+2)K_1^2 \right] \quad (386)$$

but $K_1^2 = 1$, since $K_2^2 = 0$

so $R_{\Delta}(\Delta x) = \sigma^2 n^2$

Hence the bias-like portion of the residual error simply scales as a fraction of the original mean square variance by which the correction estimate is in error.

The spatial autocorrelation model given in equation (383) thus satisfies several specific end-point conditions and also is general enough to accommodate more definitive model alterations as data becomes available. Note that the result of (383) is quite different from the development given in the previous Multilateration report (AFAL TR-72-80). The only significant alteration which may have to be applied to the development is to employ a spatially oriented diffusion process in two spatial dimensions rather than the isotropic one with radial distance utilized in this analysis.

3. TEMPORAL MODELING

The time variations of the residual propagation delays caused by the combined effect of the troposphere, ionosphere, and multipath probably consist of several time-shift-dependent functions which define the time autocorrelation process as:

$$E[\delta\phi(t)\delta\phi(t+\tau)] = R(\tau) \quad (387)$$

and

$$R(\tau) \approx \sigma^2 \left[C_1^2 + C_2^2 \exp(-|\tau|\beta) + \sum_{j=3}^m C_j^2 \cos(j-2) \omega\tau \right]$$

where

ω = angular rotation rate of earth

τ = correlation time variable

β = reciprocal time constant

The basic periodicity implied by the above is a 24-hour variation due to the diurnal changes caused by the sun, with the higher order harmonics being due to improper functional modeling of the daily changes which occur in the troposphere and ionosphere. Note again that

$$\sum_{j=1}^m C_j^2 = 1$$

4. COMBINED STATISTICAL ALGORITHM

With both the spatial and temporal propagation errors defined, it is possible to combine both of the autocorrelation functions to describe the complete error statistics. The assumption that spatial errors are not correlated with the temporal errors translates mathematically into:

$$R_{\Delta}(\Delta x, \tau) = R_{\Delta}(\Delta x) \cdot R_{\Delta}(\tau) \quad (388)$$

Using the results of (383) and (387), it is possible to write

$$R_{\Delta}(\Delta x, \tau) = \sigma^2 \left\{ (2+2n+n^2) - (2n+2) \left[K_1^2 + K_2^2 \exp(-|\Delta x| \cdot d^{-1}) \right] \right. \\ \left. \cdot \left[C_1^2 + C_2^2 \exp(-|\tau|\beta_c) + \sum_{n=3}^m C_n^2 \cos(n-2) \omega\tau \right] \right\}$$

This correlation process can be broken up and rewritten in several terms, with the distance correlation converted to a time correlation by assuming a constant velocity of movement.

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13. ABSTRACT <p>Historically, vehicle-borne, radio-hybrid navigation system software has too often been designed around preselected navigation hardware on an ad hoc, system-by-system basis. In these developments, little attention has been paid to the inherent physical and functional commonality which underlies much of this superficially quite different software. This report documents the methods, and the very promising results, of the second phase of a software development effort directed at identifying and specifying a standardized, modular, flexible, radio-hybrid navigation system software processor.</p> <p>The machine-and-language-independent (MLI) processor specification which has in particular been developed to date has been designed so that -- with appropriate, minor, system-specific tailoring -- it can serve as the basic specification for the navigation software development for any specific system, within a wide range of navigation hardware equipment configurations and mission requirements. These currently include any combination of radio (LOS or earth mode), inertial, AHRS, and CADS navigation equipments, as well as the requirements associated with most military and civil aircraft missions and usages. In addition, the MLI processor has been carefully structured to allow for easy accommodation of additional navigation hardware processing requirements. (Continued)</p>			

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ABSTRACT OF AFAL-TR-73-297 (Continued)

The second-phase effort used as its point of departure and developmental framework the basic guidelines, concepts and algorithms established in the initial phase. These include, in particular, the exclusive use of vector-matrix algorithm formulations, processor organization into basic, building-block function- and hardware-specific modules and submodules, the use of a single, mission-phase switchable, computational reference frame, and the use of partitioned, modularly organized Kalman filtering techniques. The overall second-phase effort itself consisted of two main, more or less sequential developments: (a) the extension and refinement of the MLI processor capabilities beyond its first-phase level, and (b) the initial development of a specialized, higher-order language navigation program using the MLI processor specification as a basis.

The improvements of the MLI processor accomplished in the second phase included (a) extension of its navigation hardware applicability to allow use of cheaper AHRU/CADS equipment, either in lieu of or as a backup to an IMU; (b) further development and refinement of a novel and promising radio-autonomous navigation technique; (c) extension and refinement of processor and navigation equipment initialization and alignment techniques; (d) development of a completely partitioned and modularized Kalman filter; and (e) development of a complete set of processor mode control and switching logic specifications. In particular, one of the initialization algorithms developed is a new and powerful one which allows undegraded Kalman filter use of radio pseudorange measurements, despite large LOS directional uncertainties. Further, the Kalman filter partitioned modularity was achieved without artificial (and performance-degrading) decoupling of interpartition system error dynamics.

Time and money constraints permitted development of the specialized FORTRAN IV/IBM 370 processor program only to a very limited stage. Specifically, all the principal navigation modules required for a single assumed LOS/inertial navigation hardware configuration and navigation mode of operation have been programmed and checked out (for fixed inputs only); no mode switching or control modules have been programmed. However, even this limited level of development was intended (and has served) to accomplish two purposes. First, it provided a learn-by-doing vehicle for the broadly experienced programmer assigned the task, to assay the viability of the MLI processor specifications from the standpoint of real-time programming in either an HOL or a machine-specific language. The preliminary conclusions reached in this regard are that the MLI specification provides the programmer with an extremely flexible and easily modifiable, but standardized approach to programming real-time, multisensor, Kalman (or non-Kalman) navigation system software for any airborne digital computer. In addition, it places overall program efficiency and balance (with regard to execution time and memory requirements) much more completely under the control of the programmer than traditional types of specification.

ABSTRACT OF AFAL-TR-73-297 (Continued)

The second purpose accomplished lies in the fact that the programmed modules thus far developed constitute a nucleus-in-being for further development of either a processor evaluation simulation program on the one hand, or a standardized, real-time HOL master navigation program for subsequent machine-specific translation, on the other.

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